

nth derivatives:

①

1. Let $y = (ax+b)^m$

Exercise 2.5

$$y' = m(ax+b)^{m-1} \frac{d}{dx}(ax+b) = m(ax+b)^{m-1}(a+0)$$

$$= am(ax+b)^{m-1}$$

$$y'' = ma \frac{d}{dx}(ax+b)^{m-1} = ma [(m-1)(ax+b)^{m-2} \frac{d}{dx}(ax+b)]$$

$$y'' = ma [(m-1)(ax+b)^{m-2}(a+0)]$$

$$y'' = m(m-1)a^2 (ax+b)^{m-2}$$

$$y''' = m(m-1)a^2 \frac{d}{dx}(ax+b)^{m-2} = m(m-1)a^2 [(m-2)(ax+b)^{m-3} \frac{d}{dx}(ax+b)]$$

$$y''' = m(m-1)a^2 [(m-2)(ax+b)^{m-3}(a+0)]$$

$$y''' = m(m-1)(m-2)a^3 (ax+b)^{m-3}$$

⋮

$$y^{(n)} = m(m-1)(m-2) \dots (m-(n-1))a^n (ax+b)^{m-n}$$

$$y^{(n)} = \frac{m(m-1)(m-2) \dots (m-(n-1))(m-n)!}{(m-n)!} a^n (ax+b)^{m-n}$$

$$y^{(n)} = \frac{m!}{(m-n)!} a^n (ax+b)^{m-n}$$

Corollary 1:

if $m = -1$
 $y = (ax+b)^{-1} = \frac{1}{ax+b}$

$$y^{(n)} = \frac{(-1)(-1-1)(-1-2) \dots (-1-(n-1))a^n (ax+b)^{-1-n}}{(-1)(-2)(-3) \dots (-1-n+1)} a^n (ax+b)^{-1-n}$$
$$= \frac{(-1)^n (1)(2)(3) \dots (n) a^n}{(ax+b)^{n+1}}$$

$$= \frac{(-1)^n n! a^n}{(ax+b)^{n+1}}$$

Corollary 2:

Let $y = \ln(ax+b)$

$$y' = \frac{1}{ax+b} \frac{d}{dx}(ax+b) = \frac{1}{ax+b}(a+0)$$

$$y' = \frac{a}{ax+b}$$

Taking its $(n-1)$ th derivative.

$$y^{(n)} = \frac{d^{n-1}}{dx^{n-1}} \left[\frac{a}{ax+b} \right]$$

$$y^n = a \frac{d^{n-1}}{dx^{n-1}} \left[\frac{1}{ax+b} \right]$$

$$y^n = a \left(\frac{(-1)^{n-1} (n-1)! a^{n-1}}{(ax+b)^n} \right)$$

$$y^n = \frac{(-1)^{n-1} (n-1)! a^n}{(ax+b)^n}$$

In each of Problem 1-4, find the n th derivative.

1. $\frac{x}{x^2-a^2} = \frac{x}{(x-a)(x+a)}$

$$\frac{x}{x^2-a^2} = \frac{A}{x-a} + \frac{B}{x+a} \rightarrow \textcircled{1} \quad \text{partial fraction}$$

multiplying both sides with $(x-a)(x+a)$

$$(x-a)(x+a) \cdot \frac{x}{(x-a)(x+a)} = \frac{A}{x-a} (x+a)(x-a) + \frac{B}{x+a} (x+a)(x-a)$$

$$x = A(x+a) + B(x-a) \rightarrow \textcircled{2}$$

put $x = -a$ in $\textcircled{2}$

$$-a = A(-a+a) + B(-a-a)$$

$$-a = 0 + B(-2a)$$

$$-a = -2aB$$

$$B = \frac{-a}{-2a} = \frac{1}{2}$$

$$\boxed{B = \frac{1}{2}}$$

put $x = a$ in $\textcircled{2}$

$$a = A(a+a) + B(a-a)$$

$$a = 2aA + 0$$

$$A = \frac{a}{2a}$$

$$\boxed{A = \frac{1}{2}}$$

putting values in $\textcircled{1}$

$$\frac{x}{x^2-a^2} = \frac{1}{2(x-a)} + \frac{1}{2(x+a)}$$

$$\frac{x}{x^2-a^2} = \frac{1}{2} \left[\frac{1}{x-a} + \frac{1}{x+a} \right]$$

Taking n th derivative

$$\frac{d^n}{dx^n} \left[\frac{x}{x^2-a^2} \right] = \frac{1}{2} \left[\frac{d^n}{dx^n} \left(\frac{1}{x-a} \right) + \frac{d^n}{dx^n} \left(\frac{1}{x+a} \right) \right]$$

$$= \frac{1}{2} \left[\frac{(-1)^n n! (1)^n}{(x-a)^{n+1}} + \frac{(-1)^n n! (1)^n}{(x+a)^{n+1}} \right]$$

$$\frac{d^n}{dx^n} \left[\frac{x}{x^2-a^2} \right] = \frac{1}{2} \left[\frac{(-1)^n n!}{(x-a)^{n+1}} + \frac{(-1)^n n!}{(x+a)^{n+1}} \right] \quad (3)$$

$$= \frac{(-1)^n n!}{2} \left[\frac{1}{(x-a)^{n+1}} + \frac{1}{(x+a)^{n+1}} \right]$$

2. $\frac{x^4}{(x-1)(x-2)} = \frac{x^4}{x^2-3x+2}$ (Improper fraction)

$$\frac{x^4}{(x-1)(x-2)} = x^2 + 3x + 7 + \frac{15x-14}{x^2-3x+2} \quad \begin{array}{r} x^2-3x+2 \overline{) x^4 \\ \underline{+ x^4 - 3x^3 + 2x^2} \\ 3x^3 - 2x^2 \\ \underline{+ 8x^3 - 9x^2 + 6x} \\ 7x^3 - 6x \\ \underline{+ 7x^2 - 21x + 14} \\ 15x - 14 \end{array}$$

Resolving into partial fraction

$$\frac{15x-14}{(x-1)(x-2)} = \frac{A}{x-1} + \frac{B}{x-2} \rightarrow (2)$$

$$15x-14 = A(x-2) + B(x-1) \rightarrow (3)$$

put $x=2$ in (3)

$$15(2)-14 = A(2-2) + B(2-1)$$

$$30-14 = A(0) + B(1)$$

$$\boxed{16 = B}$$

put $x=1$ in (3)

$$15(1)-14 = A(1-2) + B(1-1)$$

$$1 = B(-1) + 0$$

$$\boxed{B = -1}$$

put values in (2)

$$\frac{15x-14}{(x-1)(x-2)} = \frac{-1}{x-1} + \frac{16}{x-2} = -\frac{1}{x-1} + \frac{16}{x-2}$$

put this in (1)

$$\frac{x^4}{(x-1)(x-2)} = x^2 + 3x + 7 - \frac{1}{x-1} + \frac{16}{x-2}$$

Taking n th derivative.

$$\frac{d^n}{dx^n} \left[\frac{x^4}{(x-1)(x-2)} \right] = \frac{d^n}{dx^n} \left[x^2 + 3x + 7 - \frac{1}{x-1} + \frac{16}{x-2} \right]$$

$$= \frac{d^n}{dx^n} (x^2) + 3 \frac{d^n}{dx^n} (x) + \frac{d^n}{dx^n} (7) - \frac{d^n}{dx^n} \left(\frac{1}{x-1} \right) + 16 \frac{d^n}{dx^n} \left(\frac{1}{x-2} \right)$$

$$= 0 + 0 + 0 - \left[\frac{(-1)^n n! (1)^n}{(x-1)^{n+1}} \right] + 16 \left[\frac{(-1)^n n! (1)^n}{(x-2)^{n+1}} \right]$$

$$= (-1)^n n! \left[-\frac{(1)^n}{(x-1)^{n+1}} + \frac{16(1)^n}{(x-2)^{n+1}} \right]$$

$$= (-1)^n n! \left[-\frac{1}{(x-1)^{n+1}} + \frac{16}{(x-2)^{n+1}} \right]$$

$$y = e^{ax} \sin(bx+c)$$

differentiating w.r.t 'x'

$$y' = e^{ax} \frac{d}{dx} \sin(bx+c) + \sin(bx+c) \frac{d}{dx} e^{ax}$$

$$= e^{ax} \cos(bx+c) \cdot b + \sin(bx+c) \cdot a e^{ax}$$

$$= e^{ax} [a \sin(bx+c) + b \cos(bx+c)]$$

put $a = r \cos \theta$, $b = r \sin \theta$,

$$\tan \theta = \frac{r \sin \theta}{r \cos \theta} = \frac{b}{a}$$

$$y' = e^{ax} [r \cos \theta \sin(bx+c) + r \sin \theta \cos(bx+c)]$$

$$y' = r e^{ax} [\sin(bx+c) \cos \theta + \sin \theta \cos(bx+c)]$$

$$a^2 + b^2 = r^2 (\sin^2 \theta + \cos^2 \theta)$$

$$a^2 + b^2 = r^2$$

$$\Rightarrow r = \sqrt{a^2 + b^2}$$

$$y' = r e^{ax} \sin(bx+c+\theta)$$

$$\sin(\alpha+\beta) = \sin \alpha \cos \beta + \cos \alpha \sin \beta$$

Similarly

$$y'' = r \frac{d}{dx} [e^{ax} \sin(bx+c+\theta)]$$

$$= r [r e^{ax} \sin(bx+c+\theta+\theta)]$$

$$y'' = [r^2 e^{ax} \sin(bx+c+2\theta)]$$

$$y''' = r^3 e^{ax} \sin(bx+c+3\theta)$$

$$\dots$$

$$y^{(n)} = r^n e^{ax} \sin(bx+c+n\theta)$$

$$\therefore r = (a^2 + b^2)^{1/2}$$

$$r^n = [(a^2 + b^2)^{1/2}]^n$$

$$r^n = (a^2 + b^2)^{n/2}$$

$$y^{(n)} = (a^2 + b^2)^{n/2} e^{ax} \sin(bx+c+n \tan^{-1}(\frac{b}{a}))$$

4.

$$y = e^{ax} \cos^2 x \sin x$$

$$y = e^{ax} \left[\frac{1 + \cos 2x}{2} \right] \sin x$$

$$y = \frac{e^{ax}}{2} (1 + \cos 2x) \sin x$$

$$\therefore \cos \alpha = \sqrt{\frac{1 + \cos 2\alpha}{2}}$$

$$y = \frac{1}{2} [e^{ax} \sin x + e^{ax} \cos 2x \sin x]$$

$$y = \frac{1}{2} [e^{ax} \sin x + e^{ax} \frac{1}{2} [2 \cos 2x \sin x]]$$

$$\therefore 2 \cos \alpha \sin \beta = \sin(\alpha+\beta) - \sin(\alpha-\beta)$$

$$= \frac{1}{2} [e^{ax} \sin x + \frac{e^{ax}}{2} [\sin(2x+x) - \sin(2x-x)]]$$

$$= \frac{1}{2} e^{ax} \sin x + \frac{e^{ax}}{4} [\sin 3x - \sin x]$$

$$= \frac{1}{2} e^{ax} \sin x + \frac{e^{ax}}{4} \sin 3x - \frac{e^{ax}}{4} \sin x$$

$$= (\frac{1}{2} - \frac{1}{4}) e^{ax} \sin x + \frac{1}{4} e^{ax} \sin 3x$$

$$= \frac{1}{4} e^{ax} \sin x + \frac{1}{4} e^{ax} \sin 3x$$

Taking n th derivative

$$\frac{d^n}{dx^n}(y) = \frac{1}{4} \frac{d^n}{dx^n}(e^{ax} \sin x) + \frac{1}{4} \frac{d^n}{dx^n}(e^{ax} \sin 3x) \quad (5)$$

$$a=a, b=1, c=0$$

$$a=a, b=3, c=0$$

$$y^{(n)} = \frac{1}{4} (a^2+1)^{n/2} e^{ax} \sin(x + 0 + n \tan^{-1}(\frac{1}{a})) + \frac{1}{4} [(a^2+9)^{n/2} e^{ax} \sin(3x + 0 + n \tan^{-1}(\frac{3}{a}))]$$

$$y^n = \frac{1}{4} (a^2+1)^{n/2} e^{ax} \sin(x + n \tan^{-1}(\frac{1}{a})) + \frac{1}{4} (a^2+9)^{n/2} e^{ax} \sin(3x + n \tan^{-1}(\frac{3}{a}))$$

5. if $x^y = e^{x-y}$, find $\frac{d^n y}{dx^n}$.

$$\ln x^y = \ln e^{x-y}$$

$$y \ln x = (x-y) \ln e$$

$$\therefore \ln e = 1$$

$$y \ln x = x - y$$

$$y \ln x + y = x$$

$$y(\ln x + 1) = x \rightarrow (1)$$

Let

$$u = y$$

$$v = 1 + \ln x$$

$$v^{(n)} = 0 + \frac{(-1)^{n-1} (n-1)! (1)^n}{x^n}$$

$$v^n = \frac{(-1)^{n-1} (n-1)!}{x^n}$$

Differentiating (1) by Leibniz' Theorem,

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

$$+ \dots + n y' \frac{(-1)^{n-2} (n-2)!}{x^{n-1}} + y \frac{(-1)^{n-1} (n-1)!}{x^n} = 0$$

6. if $f(x) = \ln(1 + \sqrt{1-x})$, prove that

$$4x(1-x)f''(x) + 2(2-3x)f'(x) + 1 = 0$$

Sol:

$$f(x) = \ln(1 + \sqrt{1-x})$$

$$f'(x) = \frac{1}{1 + \sqrt{1-x}} \frac{d}{dx} (1 + \sqrt{1-x})$$

$$f'(x) = \frac{1}{1+\sqrt{1-x}} \left(0 + \frac{1}{2\sqrt{1-x}} (-1)\right)$$

$$= \frac{1}{1+\sqrt{1-x}} \left(\frac{-1}{2\sqrt{1-x}}\right)$$

$$2\sqrt{1-x} f'(x) = \frac{-1}{1+\sqrt{1-x}} \times \frac{1-\sqrt{1-x}}{1-\sqrt{1-x}}$$

$$2\sqrt{1-x} f'(x) = \frac{-1+\sqrt{1-x}}{1-(\sqrt{1-x})^2} = \frac{-1+\sqrt{1-x}}{1-(1-x)} = \frac{-1+\sqrt{1-x}}{1+x}$$

$$2\sqrt{1-x} f'(x) = \frac{-1+\sqrt{1-x}}{x}$$

$$2x\sqrt{1-x} f'(x) = -1+\sqrt{1-x}$$

differentiating w.r.t 'x'

$$2 \left[x\sqrt{1-x} \frac{d}{dx} f'(x) + f'(x) \frac{d}{dx} [x\sqrt{1-x}] \right] = -0 + \frac{1}{2\sqrt{1-x}} (-1)$$

$$2 \left[x\sqrt{1-x} f''(x) + f'(x) \left[x \cdot \frac{d}{dx} \sqrt{1-x} + \sqrt{1-x} \frac{d}{dx} (x) \right] \right] = -\frac{1}{2\sqrt{1-x}}$$

$$2 \left[x\sqrt{1-x} f''(x) + f'(x) \left[x \cdot \frac{1}{2\sqrt{1-x}} (-1) + \sqrt{1-x} \right] \right] = -\frac{1}{2\sqrt{1-x}}$$

$$2x\sqrt{1-x} f''(x) + 2f'(x) \left[\frac{-x+2(1-x)}{2\sqrt{1-x}} \right] = -\frac{1}{2\sqrt{1-x}}$$

$$2x\sqrt{1-x} f''(x) + 2f'(x) \left[\frac{-x+2-2x}{2\sqrt{1-x}} \right] = -\frac{1}{2\sqrt{1-x}}$$

multiplying both sides with $2\sqrt{1-x}$

$$2x\sqrt{1-x} f''(x) \cdot 2\sqrt{1-x} + 2f'(x) \cdot 2\sqrt{1-x} \left[\frac{2-3x}{2\sqrt{1-x}} \right] = -\frac{1}{2\sqrt{1-x}} \times 2\sqrt{1-x}$$

$$4x(\sqrt{1-x})^2 f''(x) + 2f'(x)(2-3x) = -1$$

$$4x(1-x)f''(x) + 2(2-3x)f'(x) + 1 = 0$$

7. if $y = \tan^{-1} x$

show $(1+x^2)y'' + 2xy' = 0$

Hence find value of y'' when $x=0$.

Sol. $y = \tan^{-1} x$
 $y' = \frac{1}{1+x^2}$

$$y(0) = \tan^{-1}(0) = 0$$

$$y'(0) = \frac{1}{1+0} = 1$$

$$(1+x^2)y'' = 1$$

diff again by product rule.

(7)

$$(1+x^2)y'' + y'(0+2x) = 0$$

$$(1+x^2)y'' + 2xy' = 0$$

$$(1+0)y''(0) + 2(0)y'(0) = 0$$

$$y''(0) + 2(0)(1) = 0$$

$$y''(0) + 0 = 0$$

$$y''(0) = 0$$

Differentiating by Leibnitz theorem

$$(1+x^2)y^{(n+2)} + n(2x)y^{(n+1)} + \frac{n(n-1)}{2!}(2)y^{(n)} + 2xy^{n+1} + n(2)y^{(n)} = 0$$

$$(1+x^2)y^{(n+2)} + 2nx y^{(n+1)} + \frac{n^2-n}{2} \times 2y^{(n)} + 2xy^{n+1} + 2ny^{(n)} = 0$$

$$(1+x^2)y^{(n+2)} + 2xy^{(n+1)}(n+1) + y^{(n)}(n^2-n+2n) = 0$$

$$(1+x^2)y^{n+2} + 2(n+1)xy^{(n+1)} + (n^2+n)y^{(n)} = 0$$

putting $x=0$, $(1+0)y^{(n+2)}(0) + 2(n+1)(0)y^{(n+1)}(0) + (n^2+n)y^{(n)}(0) = 0$

$$y^{(n+2)}(0) + 0 + n(n+1)y^{(n)}(0) = 0$$

$$y^{(n+2)}(0) = -n(n+1)y^{(n)}(0) \rightarrow \textcircled{A}$$

for even values of n ;

putting $n=2$ in \textcircled{A} $y^{(2+2)}(0) = -2(2+1)y^{(2)}(0)$

$$y^{(4)}(0) = -2(3)y''(0) = -6(0) \Rightarrow y''(0) = 0$$

$$y^{(4)}(0) = 0$$

putting $n=4$ in \textcircled{A} $y^{(4+2)}(0) = -4(4-1)y^{(4)}(0)$

$$y^{(6)}(0) = -4(3)(0) = 0 \Rightarrow y^{(4)}(0) = 0$$

$$y^{(6)}(0) = 0$$

Generalizing, we get $y^{(2n)}(0) = 0$ w

for odd values of ' n '.

putting $n=1$ in \textcircled{A} $y^{(1+2)}(0) = -1(1+1)y'(0) \Rightarrow y'(0) = 1$

$$y^{(3)}(0) = -2(1) \Rightarrow y^{(3)}(0) = (-1) \cdot 2!$$

$y^{(2n)}$

if $n=3$ in (A) $y^{(3+2)}(0) = -3(3+1)y^{(3)}(0) \therefore y^{(3)}(0) = -2$
 $= -3(4)(-2)$
 $= (-1)(-1) \frac{4 \cdot 3 \cdot 2}{(-1)^2 4!}$ $y^{(2(2)+1)}(0)$ (8)

putting $n=5$ in (A) $y^{(5+2)}(0) = -5(5+1)y^{(5)}(0)$
 $= -5(6)(-1)^2 4!$
 $= (-1)(-1)^2 6 \cdot 5 \cdot 4!$
 $y^{(7)}(0) = (-1)^3 6!$ $y^{(2(3)+1)}(0)$

$\{2(2)\}!$

$\{2(3)\}!$

Generalizing;

$y^{(2n+1)}(0) = (-1)^n (2n)! \{2(n)\}!$

8. if $y = \sin(a \sin^{-1} x)$, prove that $(1-x^2)y^{(n+2)} = (2n+1)xy^{(n+1)} + (n^2 - a^2)y^n$

Sol:

$y = \sin(a \sin^{-1} x)$
 $y' = \cos(a \sin^{-1} x) \frac{d}{dx} (a \sin^{-1} x)$
 $y' = \cos(a \sin^{-1} x) \cdot a \cdot \frac{1}{\sqrt{1-x^2}}$

$\sqrt{1-x^2} y' = a \cos(a \sin^{-1} x)$

Squaring both sides;

$(1-x^2)(y')^2 = a^2 \cos^2(a \sin^{-1} x)$
 $(1-x^2)(y')^2 = a^2 [1 - \sin^2(a \sin^{-1} x)]$
 $(1-x^2)(y')^2 = a^2 [1 - y^2]$

Differentiating again.

$(1-x^2) \frac{d}{dx} (y')^2 + (y')^2 \frac{d}{dx} (1-x^2) = a^2 \frac{d}{dy} (1-y^2)$

$(1-x^2) 2y'y'' + (y')^2 (-2x) = a^2 (0 - 2yy')$

$2y' [(1-x^2)y'' - xy'] = -2a^2 yy'$

$(1-x^2)y'' - xy' = -a^2 y$

$\Rightarrow (1-x^2)y'' - xy' + a^2 y = 0$

Differentiating 'n' times by Leibniz's Theorem;

$(1-x^2)y^{(n+2)} + n(-2x)y^{(n+1)} + \frac{n(n-1)(-2)}{2!} y^{(n)} - [xy^{(n+1)} + n(1)y^{(n)}] + a^2 y^{(n)} = 0$

$(1-x^2)y^{(n+2)} - 2nx y^{(n+1)} - n(n-1)y^{(n)} - xy^{(n+1)} - ny^{(n)} + a^2 y^{(n)} = 0$

$(1-x^2)y^{(n+2)} - (2n+1)xy^{(n+1)} + y^n (-n^2 + n - n + a^2) = 0$

$(1-x^2)y^{(n+2)} - (2n+1)xy^{(n+1)} + (a^2 - n^2)y^n = 0$ Proved ■

if $n=3$ in (A) $y^{(3+2)}(0) = -3(3+1)y^{(3)}(0) \quad \therefore y^{(3)}(0) = -2$
 $= -3(4)(-2)$

$$= (-1)(-1) 4 \cdot 3 \cdot 2$$

$$y^{(5)}(0) = \frac{(-1)^2 4!}{(-1)^2 4!}$$

$$y^{(2(2)+1)}(0)$$

(8)

putting $n=5$ in (A)

$$y^{(5+2)}(0) = -5(5+1)y^{(5)}(0)$$

$$= -5(6)(-1)^2 4!$$

$$= (-1)(-1)^2 6 \cdot 5 \cdot 4!$$

$$y^{(7)}(0) = \frac{(-1)^3 6!}{(-1)^3 6!}$$

$$y^{(2(3)+1)}(0)$$

Generalizing;

$$y^{(2n+1)}(0) = (-1)^n (2n)!$$

8. if $y = \sin(a \sin^{-1} x)$, prove that
 $(1-x^2)y^{(n+2)} = (2n+1)xy^{(n+1)} + (n^2 - a^2)y^n$

Sol:

$$y = \sin(a \sin^{-1} x)$$

$$y' = \cos(a \sin^{-1} x) \frac{d}{dx} (a \sin^{-1} x)$$

$$y' = \cos(a \sin^{-1} x) \cdot a \cdot \frac{1}{\sqrt{1-x^2}}$$

$$\sqrt{1-x^2} y' = a \cos(a \sin^{-1} x)$$

Squaring both sides;

$$(1-x^2)(y')^2 = a^2 \cos^2(a \sin^{-1} x)$$

$$(1-x^2)(y')^2 = a^2 [1 - \sin^2(a \sin^{-1} x)]$$

$$(1-x^2)(y')^2 = a^2 [1 - y^2]$$

Differentiating again.

$$(1-x^2) \frac{d}{dx} (y')^2 + (y')^2 \frac{d}{dx} (1-x^2) = a^2 \frac{d}{dy} (1-y^2)$$

$$(1-x^2) 2y'y'' + (y')^2 (-2x) = a^2 (0 - 2yy')$$

$$2y' [(1-x^2)y'' - xy'] = -2a^2yy'$$

$$(1-x^2)y'' - xy' = -a^2y$$

$$\Rightarrow (1-x^2)y'' - xy' + a^2y = 0$$

Differentiating 'n' times by Leibniz's Theorem;

$$(1-x^2)y^{(n+2)} + n(-2x)y^{(n+1)} + \frac{n(n-1)}{2!} (-2)y^{(n)} - [xy^{(n+1)} + n(1)y^{(n)}] + a^2y^{(n)} = 0$$

$$(1-x^2)y^{(n+2)} - 2nx y^{(n+1)} - n(n-1)y^{(n)} - xy^{(n+1)} - ny^{(n)} + a^2y^{(n)} = 0$$

$$(1-x^2)y^{(n+2)} - (2n+1)xy^{(n+1)} + y^n (-x^2 - 1 - n + a^2) = 0$$

$$(1-x^2)y^{(n+2)} - (2n+1)xy^{(n+1)} + (a^2 - n^2)y^n = 0 \quad \text{Proved} \blacksquare$$

if $y = e^{m \sin^{-1} x}$, show that

$$(1-x^2)y^{(n+2)} - (2n+1)xy^{(n+1)} - (n^2+m^2)y^{(n)} = 0$$

Find the value of y^n at $x=0$.

Sol:

$$y = e^{m \sin^{-1} x}$$

$$y = e^{m \sin^{-1}(0)} = e^0 = 1$$

$$\frac{dy}{dx} = y' = e^{m \sin^{-1} x} \frac{d}{dx} (m \sin^{-1} x)$$

$$\boxed{y=1}$$

$$y' = e^{m \sin^{-1} x} \cdot \frac{m}{\sqrt{1-x^2}}$$

$$\sqrt{1-x^2} y' = m e^{m \sin^{-1} x} = m y$$

$$\sqrt{1-x^2} y' = m y$$

$$\sqrt{1-0} y'(0) = m(1) \Rightarrow \boxed{y'(0) = m}$$

$$(1-x^2)(y')^2 = m^2 y^2$$

Squaring both sides

$$(1-x^2)2y'y'' + (y')^2(-2x) = m^2 \cdot 2yy' \quad (\text{diff. w.r.t } x)$$

$$2y'((1-x^2)y'' + (-xy')) = 2y' \cdot m^2 y$$

$$(1-x^2)y'' - xy' = m^2 y$$

$$(1-x^2)y'' - xy' - m^2 y = 0$$

$$(1-0)y'' - 0(m) - m^2(1) = 0 \Rightarrow \boxed{y'' = m^2}$$

Differentiating 'n' times by Leibniz' Theorem.

$$(1-x^2)y^{(n+2)} + n(-2x)y^{(n+1)} + \frac{n(n-1)(-2)}{2!}y^{(n)} - [xy^{(n+1)} + n(1)y^{(n)}] - m^2 y^{(n)} = 0$$

$$(1-x^2)y^{(n+2)} - 2nxy^{(n+1)} - n(n-1)y^{(n)} - xy^{(n+1)} - ny^{(n)} - m^2 y^{(n)} = 0$$

$$(1-x^2)y^{(n+2)} - xy^{(n+1)}[2n+1] - y^{(n)}(n^2 - n + n + m^2) = 0$$

$$(1-x^2)y^{(n+2)} - xy^{(n+1)}(2n+1) - y^{(n)}(n^2 + m^2) = 0$$

putting $x=0$

$$(1-0)y^{(n+2)} - 0 - y^{(n)}(n^2 + m^2) = 0$$

$$y^{(n+2)}(0) = y^{(n)}(n^2 + m^2) \rightarrow \textcircled{A}$$

for even values of n ,

$$\text{put } n=2 \text{ in } \textcircled{A} \quad y^{(2+2)}(0) = y^{(2)}(0) \cdot (2^2 + m^2) \quad \xrightarrow{y^{(2)}(0) = m^2}$$

$$y^{(4)}(0) = m^2(m^2 + 2^2) \quad \therefore y^{(2)}(0) = m^2$$

$$\text{put } n=4 \text{ in } \textcircled{A} \quad y^{(4+2)}(0) = y^{(4)}(0) \cdot (4^2 + m^2)$$

$$y^{(6)}(0) = m^2(m^2 + 2^2)(m^2 + 4^2)$$

$$\text{put } n=6 \text{ in } \textcircled{A} \quad y^{(6+2)}(0) = y^{(6)}(0) \cdot (6^2 + m^2)$$

$$y^{(8)}(0) = m^2(m^2 + 2^2)(m^2 + 4^2)(m^2 + 6^2)$$

realizing;

$$y^{2n}(0) = m^2 (m^2+2^2) (m^2+4^2) (m^2+6^2) \dots (m^2+(n-2)^2)$$

(10)

for odd values of n .

putting $n=1$ in (A) $y^{(3)}(0) = y^{(1)}(0) (m^2+1^2) = y'(0) = m$

$2(1)+1$
putting $n=3$ in (A) $y^{(3)}(0) = m(m^2+1^2)$

$2(3)+1$
putting $n=5$ in (A) $y^{(3+2)}(0) = y^{(3)}(0) (m^2+3^2)$
 $y^{(5)}(0) = m(m^2+1^2)(m^2+3^2)$

putting $n=5$ in (A) $y^{(5+2)}(0) = y^{(5)}(0) (m^2+5^2)$

$2(3)+1$
 $y^{(7)}(0) = m(m^2+1^2)(m^2+3^2)(m^2+5^2)$

generalized form

$$y^{(2n+1)}(0) = m(m^2+1^2)(m^2+3^2)(m^2+5^2) \dots (m^2+(2n-1)^2)$$

10. Find $y^{(n)}(0)$ if

(i) $y = \ln(x + \sqrt{1+x^2})$

$$y' = \frac{1}{x + \sqrt{1+x^2}} \frac{d}{dx} (x + \sqrt{1+x^2})$$

$$= \frac{1}{x + \sqrt{1+x^2}} \left(1 + \frac{1}{2\sqrt{1+x^2}} (2x) \right) = \frac{1}{x + \sqrt{1+x^2}} \left(1 + \frac{x}{\sqrt{1+x^2}} \right)$$

$$= \frac{1}{x + \sqrt{1+x^2}} \left(\frac{\sqrt{1+x^2} + x}{\sqrt{1+x^2}} \right)$$

$$y' = \frac{1}{\sqrt{1+x^2}}$$

$$y'(0) = \frac{1}{\sqrt{1+0}} = 1$$

$$\sqrt{1+x^2} y' = 1$$

$$(1+x^2)(y')^2 = 1$$

Squaring both sides

differentiating w.r.t 'x'

$$(1+x^2) 2y'y'' + (2x)(y')^2 = 0$$

$$2y' [(1+x^2)y'' + xy'] = 0$$

$$(1+x^2)y'' + xy' = 0$$

$$(1+0)y''(0) + 2(0)(1) = 0$$

$$y''(0) = 0$$

differentiating 'n' times by Leibniz theorem;

$$(1+x^2)y^{(n+2)} + n(2x)y^{(n+1)} + \frac{n(n-1)}{2!} (2) y^{(n)} + xy^{(n+1)} + n(1)y^{(n)} = 0$$

$$(1+x^2)y^{(n+2)} + xy^{(n+1)}(2n+1) + y^{(n)}(n^2 - n + 1) = 0$$

$$(1+x^2)y^{(n+2)} + xy^{(n+1)}(2n+1) + y^{(n)}(n^2) = 0$$

putting 'x=0' $(1+0)y^{(n+2)}(0) + 0 + y^{(n)}(0)n^2 = 0$

$$y^{(n+2)}(0) = -y^{(n)}(0)n^2 \rightarrow \textcircled{A}$$

(11)

for even values of 'n'

put $n=2$ in \textcircled{A} ; $y^{(2+2)}(0) = -y^{(2)}(0) \cdot (2)^2$

$$y^{(4)}(0) = -(0)(2) = 0$$

$$y''(0) = 0$$

put $n=4$ in \textcircled{A}

$$y^{(4+2)}(0) = -y^{(4)}(0) \cdot (4)^2$$

$$y^{(6)}(0) = -(0)(4^2) = 0$$

generalizing;

$$y^{(2n)}(0) = 0$$

for odd values of 'n' $2(\underline{1})+1$

put $n=1$ in \textcircled{A}

$$y^{(1+2)}(0) = -y^{(1)}(0)(1)^2$$

$$(-1)^1(1^2)$$

$$y^{(3)}(0) = (-1)(1)$$

$$(-1)^1$$

put $n=3$ in \textcircled{A}

$$y^{(3+2)}(0) = -y^{(3)}(0)(3^2)$$

$$2(\underline{2})+1 \quad y^{(5)}(0) = (-1)(-1)(1^2)(3^2)$$

$$y^{(5)}(0) = (-1)^2(1^2)(3^2)$$

put $n=5$ in \textcircled{A}

$$y^{(5+2)}(0) = -y^{(5)}(0)(5^2)$$

$$2(\underline{3})+1 \quad y^{(7)}(0) = (-1)^3(1^2)(3^2)(5^2)$$

generalizing;

$$y^{(2n+1)}(0) = (-1)^n (1^2)(3^2)(5^2)(7^2) \dots [(2n-1)^2]$$

(ii)

$$y = (x + \sqrt{1+x^2})^m$$

$$y(0) = (0 + \sqrt{1+0})^m = (1)^m \Rightarrow y(0) = 1$$

$$y' = m(x + \sqrt{1+x^2})^{m-1} \frac{d}{dx}(x + \sqrt{1+x^2})$$

$$= m(x + \sqrt{1+x^2})^{m-1} \left(1 + \frac{2x}{2\sqrt{1+x^2}}\right)$$

$$= m(x + \sqrt{1+x^2})^{m-1} \left(\frac{\sqrt{1+x^2} + x}{\sqrt{1+x^2}}\right)$$

$$= \frac{m(x + \sqrt{1+x^2})^{m-1+1}}{\sqrt{1+x^2}}$$

$$y' = \frac{m(x + \sqrt{1+x^2})^m}{\sqrt{1+x^2}} = \frac{my}{\sqrt{1+x^2}}$$

$$\sqrt{1+x^2} y' = my$$

$$\sqrt{1+0} y'(0) = m(1)$$

Squaring both sides.

$$y'(0) = m$$

$$(1+x^2)y'^2 = m^2 y^2$$

differentiating w.r.t 'x'

$$(1+x^2) \cdot 2y'y'' + y'^2(2x) = m^2 \cdot 2yy'$$

$$2y'[(1+x^2)y'' + xy'] = 2y' \cdot m^2 y$$

$$(1+x^2)y'' + xy' = m^2y$$

$$(1+x^2)y'' + xy' - m^2y = 0$$

$$\rightarrow (1+0)y'' + 0 - m^2(1) = 0 \quad (12)$$

differentiating 'n' times by Leibniz' theorem.

$$(1+x^2)y^{(n+2)} + n(2x)y^{(n+1)} + \frac{n(n-1)}{2!}(2)y^{(n)} + xy^{(n+1)} + n(1)y^{(n)} - m^2y^{(n)} = 0$$

$$(1+x^2)y^{(n+2)} + xy^{(n+1)}(2n+1) + y^{(n)}(n^2 - 1 + n - m^2) = 0$$

$$(1+x^2)y^{(n+2)} + xy^{(n+1)}(2n+1) + y^{(n)}(n^2 - m^2) = 0$$

putting $x=0$

$$(1+0)y^{(n+2)}(0) + 0 + y^{(n)}(0) \cdot (n^2 - m^2) = 0$$

$$y^{(n+2)}(0) = -y^{(n)}(0) \cdot (n^2 - m^2)$$

$$y^{(n+2)}(0) = y^{(n)}(0) \cdot (m^2 - n^2) \rightarrow \textcircled{A}$$

for even values of n.

putting $n=2$ in \textcircled{A}

$$y^{(2+2)}(0) = y^{(2)}(0) \cdot (m^2 - 2^2)$$

$$y^{(4)}(0) = m^2(m^2 - 2^2) \therefore y''(0) = m^2$$

putting $n=4$ in \textcircled{A}

$$y^{(4+2)}(0) = y^{(4)}(0) \cdot (m^2 - 4^2)$$

$$y^{(6)}(0) = m^2(m^2 - 2^2)(m^2 - 4^2)$$

putting $n=6$ in \textcircled{A}

$$y^{(6+2)}(0) = y^{(6)}(0) \cdot (m^2 - 6^2)$$

$$y^{(8)}(0) = m^2(m^2 - 2^2)(m^2 - 4^2)(m^2 - 6^2)$$

generalizing,

$$y^{(2n)}(0) = m^2(m^2 - 2^2)(m^2 - 4^2) \dots (m^2 - (2n-2)^2)$$

for odd values of n.

putting $n=1$ in \textcircled{A}

$$y^{(1+2)}(0) = y^{(1)}(0) \cdot (m^2 - 1^2) \therefore y'(0) = m$$

$$y^{(3)}(0) = m(m^2 - 1^2)$$

putting $n=3$ in \textcircled{A}

$$y^{(3+2)}(0) = y^{(3)}(0) \cdot (m^2 - 3^2)$$

$$y^{(5)}(0) = m(m^2 - 1^2)(m^2 - 3^2)$$

putting $n=5$ in \textcircled{A}

$$y^{(5+2)}(0) = y^{(5)}(0) \cdot (m^2 - 5^2)$$

$$y^{(7)}(0) = m(m^2 - 1^2)(m^2 - 3^2)(m^2 - 5^2)$$

generalizing;

$$y^{(2n+1)}(0) = m(m^2 - 1^2)(m^2 - 3^2) \dots (m^2 - (2n-1)^2)$$

11. if $y = a \cos(\ln x) + b \sin(\ln x)$, prove that

$$x^2 y^{(n+2)} + (2n+1)xy^{(n+1)} + (n^2+1)y^{(n)} = 0$$

$$y' = a(-\sin(\ln x)) \cdot \frac{1}{x} + b \cos(\ln x) \cdot \frac{1}{x}$$

(13)

$$y' = \frac{1}{x} (-a \sin(\ln x) + b \cos(\ln x))$$

$$xy' = -a \sin(\ln x) + b \cos(\ln x)$$

$$xy'' + y' = -a \cos(\ln x) \cdot \frac{1}{x} + b(-\sin(\ln x)) \cdot \frac{1}{x}$$

$$xy'' + y' = -\frac{1}{x} \underbrace{(a \cos(\ln x) + b \sin(\ln x))}_y$$

$$x^2 y'' + xy' = -y$$

$$x^2 y'' + xy' + y = 0$$

Differentiating n times by Leibniz theorem,

$$x^2 y^{(n+2)} + n(2x)y^{(n+1)} + \frac{n(n-1)}{2!}(2)y^{(n)} + xy^{(n+1)} + n(1)y^{(n)} + y^{(n)} = 0$$

$$x^2 y^{(n+2)} + xy^{(n+1)}[2n+1] + y^{(n)}[n^2 - n + n + 1] = 0$$

$$x^2 y^{(n+2)} + (2n+1)xy^{(n+1)} + (n^2+1)y^{(n)} = 0.$$

12. Show that

$$\frac{d^n}{dx^n} \left(\frac{\ln x}{x} \right) = \frac{(-1)^n n!}{x^{n+1}} \left[\ln x - 1 - \frac{1}{2} - \frac{1}{3} \dots - \frac{1}{n} \right]$$

$$\frac{d^n}{dx^n} \left(\frac{\ln x}{x} \right) \quad \text{here} \quad u = \frac{1}{x}, \quad v = \ln x$$

$$u' = -\frac{1}{x^2}, \quad u'' = \frac{2}{x^3}, \quad u^{(n-1)} = \frac{(-1)^{n-1} (n-1)!}{x^n}, \quad u^{(n)} = \frac{(-1)^n n!}{x^{n+1}}$$

$$v^{(n)} = \frac{(-1)^{n-1} (n-1)!}{x^n}$$

By Leibniz Theorem;

$$\frac{d^n}{dx^n} \left(\frac{\ln x}{x} \right) = \binom{n}{0} u^{(n)} v + \binom{n}{1} u^{(n-1)} v' + \binom{n}{2} u^{(n-2)} v'' + \dots$$

$$+ \dots + \binom{n}{n-1} u' v^{(n-1)} + \binom{n}{n} u v^{(n)}$$

$$\frac{d^n}{dx^n} \left(\frac{\ln x}{x} \right) = (1) \left[\frac{(-1)^n n!}{x^{n+1}} \right] \ln x + \binom{n}{1} \left[\frac{(-1)^{n-1} (n-1)!}{x^n} \right] \left(-\frac{1}{x} \right) + \frac{n(n-1)}{2!} \left[\frac{(-1)^{n-2} (n-2)!}{x^{n-1}} \right] \left(\frac{1}{x^2} \right)$$

$$+ \dots + (1) \left(-\frac{1}{x} \right) \left(\frac{(-1)^{n-1} (n-1)!}{x^n} \right)$$

$$\begin{aligned}
&= \frac{(-1)^n n!}{x^{n+1}} \ln x + \frac{(-1)^{n-1} (n-1)! (n)}{x^n \cdot x} + \frac{[-n(n-1)(-1)^{n-2} (n-2)!]}{x^{n-1} \cdot x^2 \cdot 2!} \quad (14) \\
&+ \dots + \frac{(-1)^{n-1} (n-1)!}{x^n \cdot x} \\
&= \frac{(-1)^n n!}{x^{n+1}} \ln x + \frac{(-1)^{n-1} (-1)(-1) n(n-1)!}{x^{n+1}} + \left[\frac{-n(n-1)(n-2)! (-1)(-1)}{x^{n-1+2} \cdot 2!} \right. \\
&+ \dots + \frac{(-1)^{n-1} (-1)(-1) n(n-1)!}{n \cdot x^{n+1}} \\
&\neq \frac{(-1)^n n!}{x^{n+1}} \ln x + \frac{(-1)(-1)^{n-1+1} n!}{x^{n+1}} + \frac{(-1) n! (-1)^{2+n-2}}{x^{n+1} (2!)} + \dots \\
&\quad + \dots + \frac{(-1)(-1)^{n-1+1}}{n \cdot x^{n+1}} \\
&= \frac{(-1)^n n!}{x^{n+1}} \ln x - \frac{(-1)^n n!}{x^{n+1}} - \frac{n! (-1)^n}{x^{n+1} (2)} - \dots \\
&\quad - \dots - \frac{(-1)^n}{n x^{n+1}}
\end{aligned}$$

$$\frac{d^n}{dx^n} \left(\frac{\ln x}{x} \right) = \frac{(-1)^n n!}{x^{n+1}} \left[\ln x - 1 - \frac{1}{2} - \dots - \frac{1}{n} \right]$$

Proved.

Syeda Zohbaria
BSc Part I