

Система (6) дополняет список систем Спротта [2], обладающих (при определенных значениях параметров) хаотическим поведением.

Литература

1. Eichhorn R., Linz S. J., Hänggi P. *Transformations of nonlinear dynamical systems to jerky motion and its application to minimal chaotic flows* // Phys. Rev. E. 1998. Vol. 58, no. 6. P. 7151–7164.
2. Sprott J. C. *Some simple chaotic flows* // Phys. Rev. E. 1994. Vol. 50, no. 2. P. R647–R650.
3. Rössler O. E. // Ann. New York Acad. Sciences. 1979. Vol. 316. P. 376–392.
4. Конг Р., Мюзетт М. *Метод Пенлеве и его приложения*. М. — Ижевск, 2011. 340 с.
5. Kuramoto Y., Tsuzuki T. *Persistent propagation of concentration waves in dissipative media far from thermal equilibrium* // Prog. Theor. Phys. 1976. Vol. 55, no. 2. P. 356–369.

DIFFERENTIAL EQUATIONS VS POWER SERIES

V.A. Dobrushkin

Brown University, USA

A typical approach for solving ordinary differential equations with variable coefficients is to seek their solutions in the form of a generalized power series. However, we may wish to know more about the properties of coefficients in the series, such as their partial sums or weighted sums. We work with a general second-order linear differential equation

$$y'' + a(z)y' + b(z)y = 0, \quad (1)$$

where $a(z)$ and $b(z)$ are continuous functions on some interval. Suppose $y(z)$ is a series solution of this equation. If $y(z)$ has a Maclaurin representation $y(z) = \sum_{n \geq 0} c_n z^n$, then the series is a generating function for its sequence of coefficients $\{c_n\}_{n \geq 0}$. The sequence of finite sums $\sigma_n = \sum_{k=0}^n c_k$ has generating function [1] given by:

$$S(z) = \frac{y(z)}{1-z} = \sum_{n \geq 0} \left(\sum_{k=0}^n c_k \right) z^n = \sum_{n \geq 0} \sigma_n z^n.$$

Actually, the function $S(z)$ satisfies a differential equation

$$S''(z) + \left(a(z) - \frac{2}{1-z} \right) S'(z) + \left(b(z) - \frac{a(z)}{1-z} \right) S(z) = 0.$$

As illustration, consider Chebyshev's equation (in the variable x) $(1-x^2)y'' - xy' + n^2y = 0$, where n is a positive integer. This equation has the form of (1) with $a(x) = -x/(1-x^2)$ and $b(x) = n^2/(1-x^2)$. It has two linearly independent solutions $T_n(x)$, known as the Chebyshev polynomial of the first kind, and $\sqrt{1-x^2}U_{n-1}(x)$, where $U_{n-1}(x)$ is the Chebyshev polynomial of the second kind (of degree $n-1$). The polynomial $T_n(x)$ can be considered as a generating function for its coefficients, which are zero starting with index $n+1$. Let $\sigma_{k,n}$ be the sum of all coefficients up to index k of $T_n(x)$ ($n = 0, 1, 2, \dots$, $k = 0, 1, \dots, n$). Obviously, this sequence stabilizes when k exceeds n : $\sigma_{n,n} = \sigma_{n+1,n} = \sigma_{n+2,n} = \dots$. Moreover, the sum of all coefficients in any Chebyshev polynomial $T_n(x)$ is 1, which follows from the relation $(1-x)^{-1}T_n(x) = P_{n-1}(x) + (1-x)^{-1}$, where $P_{n-1}(x)$ is a polynomial of degree $n-1$. Similarly, from the relation $U_{n-1}(x) = Q_{n-2}(x)(1-x) + n$, for some polynomial $Q_{n-2}(x)$ of degree $n-2$, it follows that the sum of all coefficients in Chebyshev polynomial of the second kind $U_{n-1}(x)$ is n .

References

1. Dobrushkin V. A. *Methods in Algorithmic Analysis*. CRC Press, Boca Raton, 2010.