

$$\begin{cases} y' + xy = 0 \\ y(0) = 1 \end{cases}$$

$$y(x) = \sum_{n=0}^{+\infty} a_n x^n \Rightarrow y'(x) = \sum_{n=1}^{\infty} n a_n x^{n-1}$$

$$\begin{aligned} 0 = y' + xy &= \sum_{n=1}^{\infty} n a_n x^{n-1} + x \cdot \sum_{n=0}^{+\infty} a_n x^n = a_1 + \sum_{n=2}^{+\infty} n a_n x^{n-1} + \sum_{n=0}^{+\infty} a_n x^{n+1} \\ &= a_1 + \sum_{n=1}^{+\infty} (n+1) a_{n+1} x^n + \sum_{n=1}^{+\infty} a_{n-1} x^n \\ &= a_1 + \sum_{n=1}^{+\infty} \left[(n+1) a_{n+1} + a_{n-1} \right] x^n \end{aligned}$$

$$\Rightarrow a_1 = 0$$

$$(n+1) a_{n+1} + a_{n-1} = 0, \quad \forall n \geq 1, \text{ i.e., } \boxed{a_{n+1} = -\frac{a_{n-1}}{n+1}, \quad \forall n \geq 1}$$

$$\bullet y(0) = 1 \Rightarrow a_0 = 1$$

$$\bullet a_2 \stackrel{\oplus}{=} -\frac{a_0}{2} = -\frac{1}{2}$$

$$\bullet a_3 \stackrel{\oplus}{=} -\frac{a_1}{3} = 0$$

$$\bullet a_4 \stackrel{\oplus}{=} -\frac{a_2}{4} = \frac{1}{4 \cdot 2}$$

$$\bullet a_5 \stackrel{\oplus}{=} -\frac{a_3}{5} = 0$$

⋮

so: $a_1 = a_3 = a_5 = a_7 = a_9 = \dots = 0$
(all odd order coeff. vanish)

$$a_{2n} = (-1)^n \frac{1}{(2n)(2n-2)(2n-4)\dots 2 \cdot 1}$$

$$= (-1)^n \frac{1}{2^n n!}$$

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

Note: $y(x) = \sum_{n=0}^{+\infty} \left(-\frac{x^2}{2}\right)^n \cdot \frac{1}{n!} = \underline{\underline{e^{-\frac{x^2}{2}}}}$

Indeed, $y(x) = e^{-x^2/2}$ satisfies $y(0) = 1$ and

$$y'(x) = -x e^{-x^2/2} \quad \text{so} \quad y' + xy = 0,$$