

(3)

$$d_k = \sum_{j=0}^{k-1} [(j+r) \alpha_{k-j} + \beta_{k-j}] c_j \rightarrow (*)$$

$$c_k = \frac{-d_k}{q(r+k)}, \quad k=1, 2, 3, \dots \rightarrow (**)$$

Put $k=1$:

$$d_1 = (r \alpha_1 + \beta_1) c_0$$

Since $c_0 = 1$, we have

$$d_1 \equiv D_1(r) = r \alpha_1 + \beta_1.$$

$$\text{and } c_1 = \frac{-d_1}{q(r+1)}.$$

$$= -\frac{D_1(r)}{q(r+1)}$$

put $k=2$:

$$D_2(r) \equiv d_2 = (r \alpha_2 + \beta_2) c_0 + [(r+1) \alpha_1 + \beta_1] c_1$$

$$c_2 = \frac{-d_2}{q(r+2)} = \frac{-D_2(r)}{q(r+2)}.$$

So for computing the
Coefficients c_1, c_2, \dots

(4)

we require that

$$q(r+1) \neq 0, q(r+2) \neq 0 \\ \dots \dots q(r+k) \neq 0$$

$$\text{ie } q(r_1+k) \neq 0$$

Since $q(r)$ has only two roots

$$r_1+k \neq r_2$$

$$\text{or } r_1 - r_2 \neq k$$

That is why we have to consider
the case $r_1 - r_2 = k$ as an
exceptional case. (ie difference of
two roots r_1 & r_2 is a positive
integer k).

The case of repeated roots $r_1 = r_2$ is also considered as an exceptional case. (5)

Theorem: Consider the equation
$$x^2 y'' + a(x) x y' + b(x) y = 0$$
where a, b have convergent power series expansions for $|x| < r_0, r_0 > 0$.
Let r_1, r_2 ($\operatorname{Re} r_1 \geq \operatorname{Re} r_2$) be the roots of the indicial polynomial
$$q(r) = r(r-1) + a(0)r + b(0).$$

For $0 < |x| < r_0$ there is a solution ϕ_1 of the form $\phi_1(x) = |x|^{r_1} \sum_0^{\infty} c_k x^k$ ($c_0 = 1$) where the series converges for $|x| < r_0$.

If $r_1 - r_2$ is not zero or a positive integer, there is a second solution ϕ_2 for $0 < |x| < r_0$ of the form $\phi_2(x) = |x|^{r_2} \sum \tilde{c}_k x^k, (c_0 = 1),$

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where the series converges for
 $|x| < r_0$.

The coefficients C_k, \tilde{C}_k can be
obtained by substitution of the
solutions into the differential equation.

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