

Behavior of the solutions near the regular singular point.

If $\gamma_1 - \gamma_2$ is not an integer, then we have the solutions

$$\phi_{\frac{1}{2}}(x) = \sum_{n=0}^{\infty} a_n^{\{\frac{1}{2}\}} (x-x_0)^{n+\gamma_{\frac{1}{2}}},$$

with

$$a_n^{\{\frac{1}{2}\}} = \frac{-\sum_{j=0}^{n-1} [P_{n-j}(j+\gamma_{\frac{1}{2}}) + Q_{n-j}] a_j^{\{\frac{1}{2}\}}}{n(n \pm (\gamma_1 - \gamma_2)},$$

$$\gamma_{\frac{1}{2}} = \frac{1-P_0}{2} \pm \frac{1}{2} \sqrt{(1-P_0)^2 - 4Q_0}.$$

For x near x_0 , $|x-x_0|$ is small so the $n=0$ term dominates, and

$$\phi_1(x) \approx (x-x_0)^{\gamma_1}, \quad \phi_2(x) \approx (x-x_0)^{\gamma_2}.$$

That is, the indices γ_1 & γ_2 give the behavior of the solutions near x_0 .

If, on the other hand, $\gamma_1 - \gamma_2 = N$ (an integer), then still $\phi_1(x) \approx (x-x_0)^{\gamma_1}$, but the behavior of ϕ_2 requires a bit more analysis.

Recall that we can find ϕ_2 as

$$\phi_2(x) = \phi_1(x) \int^x \frac{w(x')}{\phi_1^2(x')} dx', \quad \text{with } w(x) = e^{-\beta(x)}$$

$$\beta(x) = \int^x p(x') dx'$$

Let us apply this prescription in the neighborhood of x_0 to get the behavior of ϕ_2 there.

$$\beta(x) = \int^x p(x') dx' = \sum_{i=0}^{\infty} P_i \int^x (x'-x_0)^{i-1} dx'$$

$$\begin{aligned} &\nearrow \approx P_0 \int^x \frac{dx'}{x'-x_0} = P_0 \ln(x-x_0) + e \quad \begin{array}{l} \text{not needed,} \\ \text{as it only} \\ \text{gives a} \\ \text{constant factor} \end{array} \\ &\text{for } x' \approx x_0 \end{aligned}$$

$$w(x) \approx e^{-P_0 \ln(x-x_0)} = (x-x_0)^{-P_0}$$

using $\phi_1(x) \approx (x-x_0)^{\delta_1}$;

$$\phi_2 \approx (x-x_0)^{\delta_1} \int^x \frac{(x'-x_0)^{-P_0}}{(x'-x_0)^{2\delta_1}} dx' = (x-x_0)^{\delta_1} \int^x (x'-x_0)^{-P_0-2\delta_1} dx'$$

but recall that $1-P_0 = \delta_1 + \delta_2$, so $-P_0-2\delta_1 = -1 - (\delta_1 - \delta_2)$

$$\text{so } \phi_2(x) \approx (x-x_0)^{\delta_1} \int^x \frac{dx'}{(x'-x_0)^{N+1}} = \begin{cases} \frac{(x-x_0)^{\delta_1-N}}{-N} \propto (x-x_0)^{\delta_2}, & N \neq 0 \\ (x-x_0)^{\delta_1} \ln(x-x_0), & N = 0. \end{cases}$$

That is, for any γ_1 & γ_2

$$\underline{\phi_1(x) \approx (x-x_0)^{\gamma_1} \quad \text{for } x \text{ near } x_0/}$$

And, for any $\gamma_2 \neq \gamma_1$:

$$\underline{\phi_2(x) \approx (x-x_0)^{\gamma_2} /}$$

while for $\gamma_2 = \gamma_1$

for x near x_0

$$\underline{\phi_2(x) \approx (x-x_0)^{\gamma_1} \ln(x-x_0) /}$$