

$$\begin{aligned}
 p(x) y' &= \frac{1}{x} (p_0 + p_1 x + \dots) \left[x^r (a_1 + \dots) + r x^{r-1} (a_0 + \dots) \right] \quad (22) \\
 &= \frac{1}{x} (p_0 + p_1 x + \dots) x^{r-1} [r a_0 + \dots] \\
 &= x^{r-2} (r a_0 p_0 + \dots)
 \end{aligned}$$

$$y'' = [a_0 r(r-1) x^{r-2} + \dots]$$

$$\cancel{p(x)} y'' = \dots$$

Hence coeff of x^{r-2} is

$$y'' + p(x) y' + q(x) y$$

is

$$\begin{aligned}
 &a_0 r(r-1) + r a_0 p_0 + a_0 q_0 \\
 &= a_0 (r(r-1) + r p_0 + q_0) = 0
 \end{aligned}$$

We require

$$r(r-1) + r p_0 + q_0 = 0 \quad (\text{Indicial equation})$$

$$\text{Note } p_0 = \lim_{x \rightarrow 0} x p(x) \quad \& \quad q_0 = \lim_{x \rightarrow 0} x^2 q(x).$$

Definition

Definition Let x_0 be a regular singular point of

$$y'' + p(x) y' + q(x) y = 0.$$

The indicial equation of x_0 is

$$r(r-1) + r p_0 + q_0 = 0$$

$$\text{where } p_0 = \lim_{x \rightarrow x_0} (x - x_0) p(x) \quad \& \quad q_0 = \lim_{x \rightarrow x_0} (x - x_0)^2 q(x)$$

$$\text{Here } p(x) = \frac{p_0}{x - x_0} + \frac{p_1}{x - x_0} + p_2 (x - x_0) + \dots$$

$$q(x) = \frac{q_0}{(x - x_0)^2} + \frac{q_1}{(x - x_0)} + \dots$$

The roots of the indicial equation are called exponents.