

REDUCTION OF GENERAL SINGLE LINEAR DIFFERENTIAL EQUATIONS TO SCHLESINGER'S CANONICAL SYSTEMS

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In [1], M.Kohno considered a reduction problem of a single linear differential equation with a regular singularity and an irregular singularity to a system of linear differential equations. He showed a method for the reduction of the single linear differential equation with one regular singularity at $t=0$ and an irregular singularity of rank q at infinity

$$(0.1) \quad t^n \frac{d^n x}{dt^n} = \sum_{l=1}^n \left[\sum_{r=0}^{q_l} a_{l,r} t^r \right] t^{n-l} \frac{d^{n-l} x}{dt^{n-l}}$$

to the Birkhoff canonical system

$$(0.2) \quad t \frac{dY}{dt} = (B_0 + B_1 t + \dots + B_q t^q) Y$$

by means of a linear transformation with polynomials in t^{-1} as its coefficients, where $B_i (i=0,1,\dots,q)$ are $n \times n$ constant matrices. Furthermore, he considered the reduction problem of a single linear differential equation with p regular singularities at $t=t_i (i=1,2,\dots,p)$ and an irregular singularity of rank q at infinity

$$(0.3) \quad \phi^n \frac{d^n x}{dt^n} = \sum_{l=1}^n a_l(t) \phi^{n-l} \frac{d^{n-l} x}{dt^{n-l}}$$

$$\phi = \prod_{i=1}^p (t-t_i)$$

to the Schlesinger form

$$(0.4) \quad \frac{dY}{dt} = \left(\sum_{i=1}^p \frac{C_i}{t-t_i} + \sum_{k=0}^{q-1} B_k t^k \right) Y$$

by means of a linear transformation with rational functions in t as its coefficients. In (0.3), each $a_l(t)$ is a polynomial of degree at most $(p+q-1)l$. In (0.4), C_i and B_k are $n \times n$ constant matrices.

He considered such a problem under the assumptions that no solutions near the regular singularity of the single linear differential equation included logarithmic terms and $p=2, q=1$. In this paper we shall consider the reduction problem of (0.3) to (0.4)

without his assumptions.

1. We consider the reduction problem of the single linear differential equation

$$(1.1) \quad \phi^n \frac{d^n x}{dt^n} = \sum_{i=1}^n a_i(t) \phi^{n-i} \frac{d^{n-i} x}{dt^{n-i}}$$

to the Schlesinger's canonical system

$$(1.2) \quad \frac{dY}{dt} = \left(\sum_{i=1}^p \frac{C_i}{t-t_i} + \sum_{k=0}^{q-1} B_k t^k \right) Y.$$

where

$$\phi = \prod_{i=1}^p (t-t_i), \quad t_i \neq t_j \quad (i \neq j).$$

For simplicity, we can put $t_p=0$. So, equation (1.1) has p regular singularities at $t=t_i$ ($i=1,2,\dots,p$) and an irregular singularity of rank q at infinity. In (1.1), the coefficients $a_l(t)$ ($l=1,2,\dots,n$) are polynomials of degree at most $(p+q-1)l$ and are expressed in the form

$$a_l(t) = \sum_{r=0}^{l-1} \left\{ \sum_{h=0}^{p-1} a_{lh}^r \phi^{(p-h)} + \phi \cdot \sum_{v=0}^{q-2} a_{lv}^r t^v \right\} \phi^r + a_{li}^l \phi^l$$

where

$$\phi = \phi t^{q-1}, \quad \phi^{(q)} = 1.$$

The characteristic constants ρ_j ($j=1,2,\dots,n$) of the regular singularities at $t=t_i$ ($i=1,2,\dots,p$) are given by the roots of the equations

$$[\rho]_n = \sum_{i=1}^n \sum_{h=0}^{p-1} a_{ih}^0 \phi^{(p-h)}(t_i) \frac{1}{\{\phi'(t_i)\}^i} [\rho]_{n-1}$$

(1.3)

$$[\rho]_k = \rho(\rho-1)\cdots(\rho-k+1).$$

Here we put $\rho_j - \rho_k \geq 0$ ($j < k$) if $\rho_j = \rho_k \pmod{1}$.

Furthermore, the characteristic constants λ_j ($j=1,2,\dots,n$) of the irregular singularity at infinity are given by the roots of the equation

$$(1.4) \quad \lambda^n = \sum_{i=1}^n \alpha_i \lambda^{n-i} \quad (i=1,2,\dots,n),$$

where $\alpha_i = a_{li}^l$.

We use the following notation

$$(1.5) \quad x_s(t) = t^{-(q-n)s} \frac{d^s x}{dt^s},$$

then we obtain

$$(1.6) \quad t \frac{dx_s}{dt} + (q-1)sx_s = t^q x_{s+1} \quad (s=0,1,\dots,n-1).$$

Multiplying both sides of (1.1) by $t^{-(q-1)n} \phi^{-n+1}$, we can rewrite (1.1) in the form

$$(1.7) \quad \phi x_n(t) = \sum_{i=1}^n a_i(t) \phi^{-i} x_{n-i}(t),$$

and we can obtain from (1.6-7)

$$\begin{cases} \phi \frac{dx_s}{dt} = \theta_{s+1} \phi t^{-1} x_s + \phi x_{s+1} & (s=0,1,\dots,n-2) \\ \phi \frac{dx_{n-1}}{dt} = \theta_n \phi t^{-1} x_{n-1} + \sum_{i=1}^n a_i(t) \phi^{-i+1} x_{n-i} \end{cases}$$

where $\theta_j = -(j-1)(q-1) \quad (j=1,2,\dots,n)$.

Putting

$$(1.8) \quad \phi t^{-i} = \sigma^0 + \sigma^1 \phi^{-1} + \dots + \sigma^{p-1} \phi^{-p}, \quad (\sigma^h; \text{constants}),$$

we can get a system of linear differential equations for the column vector $X(t) = (x_0(t), x_1(t), \dots, x_{n-1}(t))^*$ as follows:

$$\begin{aligned} \phi \frac{dX}{dt} &= \begin{bmatrix} \theta_1 \phi t^{-1} & \phi & & & \\ & \theta_2 \phi t^{-1} & \phi & & \\ & & \dots & \dots & \\ & & & \dots & \phi \\ & & & & \theta_n \phi t^{-1} + a_1(t) \\ a_n(t) \phi^{1-n} & a_{n-1}(t) \phi^{2-n} & \dots & & \end{bmatrix} X \\ &= \left\{ \begin{bmatrix} 0 \\ \vdots \\ A_n^0(\phi) & A_{n-1}^0(\phi) & \dots & A_1^0(\phi) \end{bmatrix} + \begin{bmatrix} 0 \\ \vdots \\ A_n^1(\phi) & \dots & A_1^1(\phi) \end{bmatrix} \phi^{-1} + \dots \right. \\ &\quad \left. + \begin{bmatrix} 0 \\ \vdots \\ A_n^{p-1}(\phi) & \dots & A_1^{p-1}(\phi) \end{bmatrix} \phi^{-p} + \begin{bmatrix} 0 \\ \vdots \\ A_n^p(\phi) & \dots & A_1^p(\phi) \end{bmatrix} \phi^{-p} + \dots \right. \end{aligned}$$

$$\begin{aligned}
 & + \left[\begin{array}{ccc} & & \\ & 0 & \\ & & \dots \\ A_n^{p+q-2}(\phi) & \dots & A_1^{p+q-2}(\phi) \end{array} \right] \phi t^{q-2} + \left[\begin{array}{cccc} & & 1 & \\ & & \dots & \\ & 0 & \dots & \\ & & & 0 & 1 \\ \alpha_n & \alpha_{n-1} & \dots & \alpha_1 \end{array} \right] \phi \\
 & + \left[\begin{array}{ccc} \sigma^0 \theta_1 & & \\ & \dots & \\ & & \sigma^0 \theta_n \end{array} \right] + \left[\begin{array}{ccc} \sigma^1 \theta_1 & & \\ & \dots & \\ & & \sigma^1 \theta_n \end{array} \right] \phi^{(p-1)} + \dots \\
 & + \left. \left[\begin{array}{ccc} \sigma^{p-1} \theta_1 & & \\ & \dots & \\ & & \sigma^{p-1} \theta_n \end{array} \right] \phi^p \right\} X \\
 & = \left[\left(\sum_{h=0}^{p-1} A^h(\phi) \phi^{(p-h)} + \phi \sum_{\nu=0}^{q-2} A^{p+\nu}(\phi) t^\nu \right) + A_\infty \phi + \sum_{h=0}^{p-1} \theta^h \phi^{(p-h)} \right] X
 \end{aligned}$$

(1.9) $= \{A(t) + \theta\} X$,

where

$$\begin{aligned}
 A^l(\phi) &= \sum_{r=0}^{l-1} a_{l,r}^h \phi^{r-l+1} \\
 & \quad (l=1,2,\dots,n; h=0,1,\dots,p,p+1,\dots,p+q-2) \\
 \theta &= \sum_{h=0}^{p-1} \theta^h \phi^{(p-h)}.
 \end{aligned}$$

Now, we consider the following linear transformation with a triangular matrix as its coefficient

(1.10) $Y = E(t)X = \left\{ \sum_{h=0}^{p-1} E^h(\phi) (\phi)^{(p-h)} + \phi \sum_{\nu=0}^{q-2} E^{p+\nu}(\phi) t^\nu \right\} X$,

where

$$E^h(\phi) = \left[\begin{array}{cccc} \delta^h & & & \\ e_{1,1}^h(\phi) & & \delta^h & 0 \\ \vdots & & \dots & \\ e_{n,1}^h(\phi) & e_{n,2}^h(\phi) & \dots & e_{n,n-1}^h(\phi) \delta^h \end{array} \right]$$

$$(h=0,1,\dots,p,p+1,\dots,p+q-2; \delta^0=1, \delta^h=0 (h \neq 0)).$$

Then our aim is to determine $E(t)$ such that $E(t)$ satisfies the system of linear differential equations

$$\begin{aligned} \phi \frac{d}{dt} E(t) + E(t)A(t) &= \phi \left\{ \sum_{i=1}^p \frac{C_i}{t-t_i} + \sum_{k=0}^{q-1} B_k t^k \right\} E(t) - E(t) \theta \\ (1.11) \quad &= \left\{ \sum_{m=0}^{p-1} G_m \phi^{(p-m)} + \phi \sum_{k=0}^{q-1} B_k t^k \right\} E(t) - E(t) \theta \end{aligned}$$

together with an appropriate choice of the constant matrices C_i (or G_m) and B_k ($i=1,2,\dots,p; m=0,1,\dots,p-1; k=0,1,\dots,q-1$). Here we have

$$C_i = \sum_{m=0}^{p-1} G_m \phi^{(p-m)}(t_i) \{ \phi'(t_i) \}^{-1}.$$

Since the differential equation (1.1) includes n constants α_l ($l=1,2,\dots,n$) and $n(n+1)(p+q-1)/2$ constants a_l^r ($l=1,2,\dots,n; r=0,1,\dots,l-1; h=0,1,\dots,p-1,p,\dots,p+q-1$), we may put $B_{q-1}=A_\infty$ and we may assume that G_m ($m=0,1,\dots,n$) and B_k ($k=0,1,\dots,q-2$) are lower triangular matrices. We attempt to show that $n(n+1)(p+q-1)/2$ elements of G_m and B_k can be determined uniquely by the same number of the constants a_l^r , through the differential equation (1.11).

We shall substitute the expressions (1.9) and (1.10) for $A(t), \theta$ and $E(t)$ into (1.11) and compare the expressions attached to $\phi^{(p-h)}$ ($h=0,1,\dots,p-1$) and ϕt^ν ($\nu=0,1,\dots,q-2$), respectively, in both sides. We make some preparations for that purpose as follows:

Let $d_{m,h}^u, \varepsilon_{\omega,\nu}$ and $f_{\omega,\nu}^u$ are constants and

$$0 \leq m, h \leq p-1, \quad 0 \leq \omega, \nu \leq q-2.$$

[I] We can set

$$\begin{aligned} \phi^{(p-m)} \phi^{(p-h)} &= \sum_{u=0}^{p-1} d_{m,h}^u \phi^{(p-u)} + \phi \sum_{\nu=0}^{q-2} d_{m,h}^{p+\nu} t^\nu \\ &+ \phi \{ d_{m,h}^{p+q-1} \phi^{(p)} + d_{m,h}^{p+q} \phi^{(p-1)} + \dots + d_{m,h}^{m+h} \phi^{(p+q-1-m-h)} \}^2 \\ (1.12) \quad &= \{ \phi^{(p-m)} \phi^{(p-h)} \}^0 + \phi [\phi^{(p-m)} \phi^{(p-h)}]^1 + \phi [\phi^{(p-m)} \phi^{(p-h)}]^2. \end{aligned}$$

If $p \leq m+h \leq p+q-1$,

$$(1.13) \quad \begin{cases} [\phi^{(p-m)} \phi^{(p-h)}]^1 = d_{m,h}^p + d_{m,h}^{p+1} t + \dots + d_{m,h}^{m+h} t^{(p-m-h)} \\ [\phi^{(p-m)} \phi^{(p-h)}]^2 = 0 \end{cases}.$$

If $m+h < p$,

$$(1.14) \quad \begin{cases} [\phi^{(p-m)} \phi^{(p-h)}]^0 = d_{m,h}^0 \phi^{(p)} + d_{m,h}^1 \phi^{(p-1)} + \dots + d_{m,h}^{m+h} \phi^{(p-m-h)} \\ [\phi^{(p-m)} \phi^{(p-h)}]^1 = [\phi^{(p-m)} \phi^{(p-h)}]^2 = 0. \end{cases}$$

If $h=0$,

$$(1.15) \quad [\phi^{(p-m)} \phi^{(p-h)}]^0 = \phi^{(p-m)}.$$

It is obviously that $d_{m,h}^u = d_{h,m}^u$.

[II] We can set

$$(1.16) \quad \begin{aligned} \phi t^\omega \phi^{(p-h)} &= \phi \sum_{\nu=\omega}^{q-2} \varepsilon_{\omega,h}^\nu t^\nu + \phi \{ \varepsilon_{\omega,h}^{-1} \phi^{(p)} + \varepsilon_{\omega,h} \phi^{(p-1)} + \dots \\ &\quad + \varepsilon_{\omega,h}^{\omega+h} \phi^{(p+q-1-(\omega+h))} \} \\ &= \phi [\phi t^\omega \phi^{(p-h)}]^1 + \phi [\phi t^\omega \phi^{(p-h)}]^2. \end{aligned}$$

If $\omega+h < q-1$,

$$(1.17) \quad \begin{cases} [\phi t^\omega \phi^{(p-h)}]^1 = \varepsilon_{\omega,h}^\omega t^\omega + \varepsilon_{\omega,h}^{\omega+1} t^{\omega+1} + \dots + \varepsilon_{\omega,h}^{\omega+h} t^{\omega+h} \\ [\phi t^\omega \phi^{(p-h)}]^2 = 0 \end{cases}$$

If $h=0$,

$$(1.18) \quad [\phi t^\omega \phi^{(p-h)}]^1 = t^\omega.$$

Generally, we have $\varepsilon_{\omega,h}^\nu \neq \varepsilon_{h,\omega}^\nu$.

[III] If $q-1 < \omega + \nu$, we have

$$(1.19) \quad \begin{aligned} \phi t^\omega \phi t^\nu &= \phi \sum_{u=0}^{q-1} f_{\omega,\nu}^{q-1+u} \phi^{(p-u)} + \{ f_{\omega,\nu}^{q-1} + f_{\omega,\nu}^{q-1} t + \dots + f_{\omega,\nu}^{\omega+\nu} t^{\omega+\nu-(q-1)} \} \\ &= \phi \{ [\phi t^\omega \phi t^\nu]^2 + \phi [\phi t^\omega \phi t^\nu]^3 \}. \end{aligned}$$

If $\omega + \nu < q-1$,

$$(1.20) \quad \begin{aligned} \phi t^\omega \phi t^\nu &= \phi \sum_{u=\omega+\nu}^{q-2} f_{\omega,\nu}^u t^u + \phi \{ f_{\omega,\nu}^{-1} \phi^{(p)} + f_{\omega,\nu} \phi^{(p-1)} + \dots + \\ &\quad f_{\omega,\nu}^{\omega+\nu} \phi^{(q-1-(\omega+\nu))} \} \\ &= \phi \{ \phi t^\omega \phi t^\nu \}^1 + \phi [\phi t^\omega \phi t^\nu]^2. \end{aligned}$$

Particularly, if $\omega + \nu < q-1-p$,

$$(1.21) \quad \begin{cases} [\phi t^\omega \phi t^\nu]^1 = f_{\omega,\nu}^{\omega+\nu} t^{\omega+\nu} + f_{\omega,\nu}^{\omega+\nu+1} t^{\omega+\nu+1} + \dots + f_{\omega,\nu}^{\omega+\nu+p} t^{\omega+\nu+p} \\ [\phi t^\omega \phi t^\nu]^2 = 0. \end{cases}$$

It is obviously that $f_{\omega, \nu}^{\omega} = f_{\nu, \omega}^{\nu}$.

As a result of (1.12-21), we can express these situation by the following figure.

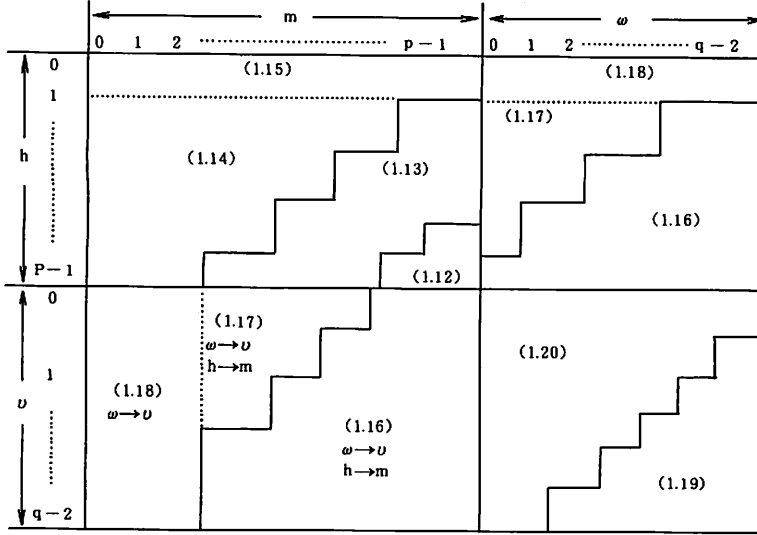


Fig.1.22

{ If $p < q$, then (1.12) is not exist.
 If $p < q - 1$, then (1.21) is not exist. }

Substituting the expressions (1.3) and (1.4) for $A(t), \theta$ and $E(t)$ into (1.11) and using (1.12-21), we have as follows:

$$\begin{aligned}
 & \frac{\sum_{h=0}^{p-1} \{ [(\phi' \phi^{(p-h)})^0 + (q-1) \cdot \sum_{m=0}^{p-1} \sigma^m [\phi^{(p-m)} \phi^{(p-h)}]^0 \}}{+ \{ [(\phi' \phi^{(p-h)})^1 + (q-1) \cdot \sum_{m=0}^{p-1} \sigma^m [\phi^{(p-m)} \phi^{(p-h)}]^1 \}} \\
 & \quad + \phi \{ [(\phi' \phi^{(p-h)})^2 + (q-1) \cdot \sum_{m=0}^{p-1} \sigma^m [\phi^{(p-m)} \phi^{(p-h)}]^2 \} \} DE^h \\
 & + \frac{\sum_{\nu=0}^{q-2} \{ \phi [(\phi t^\nu \phi')^1 + (q-1) \cdot \sum_{m=0}^{p-1} \sigma^m [\phi t^\nu \phi^{(p-m)}]^1 \}}{+ \phi \{ [(\phi t^\nu \phi')^2 + (q-1) \cdot \sum_{m=0}^{p-1} \sigma^m [\phi t^\nu \phi^{(p-m)}]^2 \} } DE^{p+\nu} \\
 & + \frac{\sum_{\nu=0}^{q-2} \{ \phi [(\phi t^\nu \phi')^1 + \nu \cdot \sum_{m=0}^{p-1} \sigma^m [\phi t^\nu \phi^{(p-m)}]^1 \}}{+ \phi \{ [(\phi t^\nu \phi')^2 + \nu \cdot \sum_{m=0}^{p-1} \sigma^m [\phi t^\nu \phi^{(p-m)}]^2 \} } E^{p+\nu} \\
 & + \phi \{ p! E' + \sum_{h=2}^{p-1} [(\phi \cdot \phi^{(p+1-h)})^1 E^h] + \phi \cdot \sum_{h=2}^{p-1} [(\phi \cdot \phi^{(p+1-h)})^2 E^h] \}
 \end{aligned}$$

$$\begin{aligned}
& + \frac{\sum_{m=0}^{p-1} \phi^{(p-m)} E^0 A^m + \phi \cdot \sum_{\omega=0}^{q-2} t^\omega E^0 A^{p+\omega}}{} \\
& + \phi \left\{ \sum_{h=0}^{p-1} \phi^{(p-h)} E^h + \sum_{\nu=0}^{q-2} \phi t^\nu E^{p+\nu} \right\} A_\infty
\end{aligned}$$

(1.23)

$$\begin{aligned}
= & \sum_{h=0}^{p-1} \cdot \sum_{m=0}^{p-1} \left\{ \underline{\phi^{(p-m)} \phi^{(p-h)}}^0 + \phi [\phi^{(p-m)} \phi^{(p-h)}]^1 \right. \\
& \left. + \phi [\phi^{(p-m)} \phi^{(p-h)}]^2 \right\} (G_m E^h - E^h \theta^m) \\
& + \sum_{\nu=0}^{q-2} \sum_{m=0}^{p-1} \left\{ \phi [\phi t^\nu \phi^{(p-m)}]^1 + \underline{\phi [\phi t^\nu \phi^{(p-m)}]^2} \right\} (G_m E^{p+\nu} - E^{p+\nu} \theta^m) \\
& + \sum_{\omega=0}^{q-2} \sum_{h=0}^{p-1} \left\{ \phi [\phi t^\omega \phi^{(p-h)}]^1 + \underline{\phi [\phi t^\omega \phi^{(p-h)}]^2} \right\} B_\omega E^h \\
& + \sum_{\omega=0}^{q-2} \sum_{\nu=0}^{q-2-\omega} \left\{ \phi [\phi t^\omega \phi t^\nu]^1 + \underline{\phi [\phi t^\omega \phi t^\nu]^2} \right\} B_\omega E^{p+\nu} \\
& + \sum_{\omega=0}^{q-2} \sum_{\nu=q-1-\omega}^{q-2} \left\{ \phi [\phi t^\omega \phi t^\nu]^2 + \phi \phi [\phi t^\omega \phi t^\nu]^3 \right\} B_\omega E^{p+\nu} \\
& + \phi \cdot \sum_{h=0}^{p-1} \phi^{(p-h)} B_{q-1} E^h + \phi \cdot \phi \cdot \sum_{\nu=0}^{q-2} t^\nu B_{q-1} E^{p+\nu} .
\end{aligned}$$

Here we used $E^h A^m = 0$ ($h \neq 0, 0 < m < p+q-2$) and we denoted $D = \phi \frac{d}{dt}$.

(1.23) is formed by $\phi^{(p-h)}$ ($h=0,1,\dots,p-1$) (under-line parts) and ϕt^ν ($\nu=0,1,\dots,q-2$). Taking account of the fact that $A^h(\phi)$ ($h=0,1,\dots,p-1$) are matrices of porinomials in ϕ^{-1} with no constant term, we can easily deduce from (1.23)'s under line parts that B_{q-1} must be equal to A_∞ .

We denote

$$G_m = \begin{pmatrix} g_{1,1}^m & & & \\ g_{2,1}^m & g_{2,2}^m & & 0 \\ \vdots & \vdots & \ddots & \\ g_{n,1}^m & g_{n,2}^m & \cdots & g_{n,n}^m \end{pmatrix} \quad (m=0,1,\dots,p-1),$$

$$C_i = \begin{pmatrix} c_{1,1}^i & & & \\ c_{2,1}^i & c_{2,2}^i & & 0 \\ \vdots & \vdots & \ddots & \\ c_{n,1}^i & c_{n,2}^i & \cdots & c_{n,n}^i \end{pmatrix} \quad (i=1,2,\dots,p),$$

and

$$B_\omega = \begin{pmatrix} b_{1,1}^\omega & & & \\ b_{2,1}^\omega & b_{2,2}^\omega & & 0 \\ \vdots & \vdots & \ddots & \\ b_{n,1}^\omega & b_{n,2}^\omega & \dots & b_{n,n}^\omega \end{pmatrix} \quad (\omega=0,1,\dots,q-2),$$

where

$$C_{i,k}^\omega = \left\{ \sum_{m=0}^{p-1} g_{i,k}^m \phi^{(\varphi-m)}(t_i) \right\} \frac{1}{\phi'(t_i)}.$$

Comparing the expressions attached to $\phi^{(\varphi-h)}$ ($h=0,1,\dots,p-1$) and ϕt^ν ($\nu=0,1,\dots,q-2$), respectively, in both sides of (1.23), we can rewrite (1.23) in the following elementwise form:

$$(1.24 \alpha) \quad \phi e_{j,j-1}^h(\phi) = g_{j,j}^h - \sigma^h \theta_j + \phi e_{j+1,j}^h(\phi)$$

$$(1.24 \beta) \quad \phi \cdot \sum_{\nu=0}^{q-2} t^\nu e_{j,j-1}^{\varphi+\nu}(\phi) = \phi \cdot \sum_{\omega=0}^{q-2} t^\omega b_{j,j}^\omega + \phi \cdot \phi \cdot \sum_{\nu=0}^{q-2} t^\nu e_{j+1,j}^{\varphi+\nu}(\phi) \\ (j=1,2,\dots,n-1),$$

$$(1.25 \alpha) \quad A^h + \phi e_{n,n-1}^h(\phi) = g_{n,n}^h - \sigma^h \theta_n \\ (h=0,1,\dots,p-1) \quad ,$$

$$(1.25 \beta) \quad \phi \cdot \sum_{\omega=0}^{q-2} t^\omega A^{\varphi+\omega} + \phi \cdot \phi \cdot \sum_{\nu=0}^{q-2} t^\nu e_{n,n-1}^{\varphi+\nu}(\phi) = \phi \cdot \sum_{\omega=0}^{q-2} t^\omega b_{n,n}^\omega$$

$$(1.26 \alpha) \quad \sum_{h=0}^{p-1} \left\{ [\phi' \phi^{(\varphi-h)}]^0 + (q-1) \cdot \sum_{m=0}^{p-1} \sigma^m [\phi^{(\varphi-m)} \phi^{(\varphi-h)}]^0 \right\} De_{j,j-k}^h \\ + \phi \left\{ \sum_{h=0}^{p-1} \left\{ [\phi' \phi^{(\varphi-h)}]^2 + (q-1) \cdot \sum_{m=0}^{p-1} \sigma^m [\phi^{(\varphi-m)} \phi^{(\varphi-h)}]^2 \right\} De_{j,j-k}^h \right. \\ + \sum_{\nu=0}^{q-2} [\phi t^\nu \phi']^2 (De_{j,j-k}^{\varphi+\nu} + e_{j,j-k}^{\varphi+\nu}) + \sum_{h=2}^{p-1} [\phi \phi^{(\varphi+h-1)}]^2 e_{j,j-k}^h \\ \left. + \sum_{\nu=0}^{q-2} \sum_{m=0}^{p-1} \sigma^m \cdot [\phi t^\nu \phi^{(\varphi-m)}]^2 ((q-1) De_{j,j-k}^{\varphi+\nu} + \nu e_{j,j-k}^{\varphi+\nu}) \right\} \\ + \phi \cdot \sum_{h=0}^{p-1} \phi^{(\varphi-h)} e_{j,j-k-1}^h \\ = \sum_{m=0}^{p-1} \phi^{(\varphi-m)} \left(\sum_{l=j-k}^j g_{l,l}^m e_{l,j-k}^h - \sigma^m \theta_{j-k} e_{l,j-k}^h \right)$$

$$\begin{aligned}
& + \sum_{h=1}^{p-1} \sum_{m=0}^{p-1} [\phi^{(p-m)} \phi^{(p-h)}]^0 \left(\sum_{l=j-k}^j g_{h,l}^m e_{l,j-k}^h - \sigma^m \theta_{j-k} e_{j,j-k}^h \right) \\
& + \phi \left\{ \sum_{h=0}^{p-1} \sum_{m=0}^{p-1} [\phi^{(p-m)} \phi^{(p-h)}]^2 \left(\sum_{l=j-k+1}^j g_{h,l}^m e_{l,j-k}^h - \sigma^m \theta_{j-k} e_{j,j-k}^h \right) \right. \\
& \quad + \sum_{\nu=0}^{q-2} \sum_{m=0}^{p-1} [\phi t^\nu \phi^{(p-m)}] \left(\sum_{l=j-k+1}^j (g_{h,l}^m e_{l,j-k}^{\nu} + b_{h,l}^\nu e_{l,j-k}^m) \right. \\
& \qquad \qquad \qquad \left. \left. - \sigma^m \theta_{j-k} e_{j,j-k}^{\nu} \right) \right. \\
& \quad \left. + \sum_{\omega=0}^{q-2} \sum_{\nu=0}^{q-2} [\phi t^\omega \phi t^\nu]^2 \left(\sum_{l=j-k+1}^j b_{h,l}^\omega e_{l,j-k}^{\nu} \right) \right\} \\
& + \phi \cdot \sum_{h=0}^{p-1} \phi^{(p-h)} e_{j+1,j-k}^h, \\
(1.26 \beta) \quad & \phi \cdot \sum_{h=0}^{p-1} \{ [\phi' \phi^{(p-h)}]^i + (q-1) \cdot \sum_{m=0}^{p-1} \sigma^m [\phi^{(p-h)} \phi^{(p-m)}]^i \} De_{j,j-k}^h \\
& \quad + \phi \cdot \sum_{\nu=0}^{q-2} [\phi t^\nu \phi']^i (De_{j,j-k}^{\nu} + e_{j,j-k}^{\nu}) \\
& \quad + \phi \cdot \sum_{\nu=0}^{q-2} \sum_{m=0}^{p-1} \sigma^m [\phi t^\nu \phi^{(p-m)}] ((q-1) De_{j,j-k}^{\nu} + \nu e_{j,j-k}^{\nu}) \\
& \quad + \phi \cdot \{ p! e_{j,j-k}^i + \sum_{h=2}^{p-1} [\phi \phi^{(p+1-h)}]^i e_{j,j-k}^h \} + \phi \cdot \phi \cdot \sum_{\nu=0}^{q-2} t^\nu e_{j,j-k}^{\nu} \\
= & \phi \cdot \sum_{h=0}^{p-1} \sum_{m=0}^{p-1} [\phi^{(p-m)} \phi^{(p-h)}]^i \left(\sum_{l=j-k+1}^j g_{h,l}^m e_{l,j-k}^h - \sigma^m \theta_{j-k} e_{j,j-k}^h \right) \\
& + \phi \cdot \sum_{\nu=0}^{q-2} \sum_{m=0}^{p-1} [\phi t^\nu \phi^{(p-m)}]^i \left(\sum_{l=j-k+1}^j g_{h,l}^m e_{l,j-k}^{\nu} - \sigma^m \theta_{j-k} e_{j,j-k}^{\nu} \right) \\
& + \phi \cdot \sum_{\omega=0}^{q-2} t^\omega \sum_{l=j-k}^j b_{h,l}^\omega e_{l,j-k}^0 + \phi \cdot \sum_{\omega=0}^{q-2} \sum_{h=1}^{p-1} [\phi t^\omega \phi^{(p-h)}]^i \cdot \sum_{l=j-k+1}^j b_{h,l}^\omega e_{l,j-k}^h \\
& + \phi \cdot \sum_{\omega=0}^{q-2} \left\{ \sum_{\nu=0}^{q-2-\omega} [\phi t^\omega \phi t^\nu]^i + \phi \cdot \sum_{\nu=q-1-\omega}^{q-2} [\phi t^\omega \phi t^\nu]^3 \right\} \left(\sum_{l=j-k+1}^j b_{h,l}^\omega e_{l,j-k}^{\nu} \right) \\
& + \phi \cdot \phi \cdot \sum_{\nu=0}^{q-2} t^\nu e_{j+1,j-k}^{\nu} \\
& \qquad \qquad \qquad (j=2,3,\dots,n-1; k=1,2,\dots,j-1),
\end{aligned}$$

$$\begin{aligned}
(1.27 \alpha) \quad & \sum_{h=0}^{p-1} \{ [\phi' \phi^{(p-h)}]^0 + (q-1) \cdot \sum_{m=0}^{p-1} \sigma^m [\phi^{(p-m)} \phi^{(p-h)}]^0 \} De_{n,n-k}^h \\
& + \phi \cdot \left\{ \sum_{h=0}^{p-1} \{ [\phi' \phi^{(p-h)}]^2 + (q-1) \cdot \sum_{m=0}^{p-1} \sigma^m [\phi^{(p-m)} \phi^{(p-h)}]^2 \} De_{n,n-k}^h \right. \\
& \quad + \sum_{\nu=0}^{q-2} [\phi t^\nu \phi']^2 (De_{n,n-k}^{\nu} + e_{n,n-k}^{\nu}) + \sum_{h=2}^{p-1} [\phi \phi^{(p+1-h)}]^2 e_{n,n-k}^h \\
& \left. + \sum_{\nu=0}^{q-2} \sum_{m=0}^{p-1} \sigma^m [\phi t^\nu \phi^{(p-m)}]^2 ((q-1) De_{n,n-k}^{\nu} + \nu e_{n,n-k}^{\nu}) \right\}
\end{aligned}$$

$$\begin{aligned}
& + \phi \cdot \sum_{h=0}^{p-1} \phi^{(p-h)} e_{n, n-k-1}^h + \sum_{m=0}^{p-1} \phi^{(p-m)} A_{k+1}^m \\
= & \sum_{m=0}^{p-1} \phi^{(p-m)} \left(\sum_{l=n-k}^n g_{n,l}^m e_{l, n-k}^0 - \sigma^m \theta_{n-k} e_{n, n-k}^0 \right) \\
& + \sum_{h=1}^{p-1} \sum_{m=0}^{p-1} [\phi^{(p-m)} \phi^{(p-h)}]^0 \left(\sum_{l=n-k+1}^n g_{n,l}^m e_{l, n-k}^h - \sigma^m \theta_{n-k} e_{n, n-k}^h \right) \\
& + \phi \left\{ \sum_{h=0}^{p-1} \sum_{m=0}^{p-1} [\phi^{(p-m)} \phi^{(p-h)}]^2 \left(\sum_{l=n-k+1}^n g_{n,l}^m e_{l, n-k}^h - \sigma^m \theta_{n-k} e_{n, n-k}^h \right) \right. \\
& \quad + \sum_{\nu=0}^{q-2} \sum_{m=0}^{p-1} [\phi t^\nu \phi^{(p-m)}]^2 \left(\sum_{l=n-k+1}^n (g_{n,l}^m e_{l, n-k}^{\nu} + b_{n,l}^\nu e_{l, n-k}^m) \right. \\
& \quad \quad \quad \left. \left. - \sigma^m \theta_{n-k} e_{n, n-k}^{p-\nu} \right) \right. \\
& \quad \left. + \sum_{\omega=0}^{q-2} \sum_{\nu=0}^{q-2} [\phi t^\omega \phi t^\nu]^2 \left(\sum_{l=n-k+1}^n b_{n,l}^\omega e_{l, n-k}^{\nu} \right) \right\} \\
& + \phi \cdot \sum_{h=0}^{p-1} \phi^{(p-h)} \cdot \sum_{l=n-k+1}^n \alpha_{n+1-l} e_{l, n-k}^h, \\
(1.27\beta) \quad & \phi \cdot \sum_{h=0}^{p-1} \{ [\phi' \phi^{(p-h)}]^h + (q-1) \cdot \sum_{m=0}^{p-1} \sigma^m [\phi^{(p-m)} \phi^{(p-h)}]^h \} De_{n, n-k}^h \\
& + \phi \cdot \sum_{\nu=0}^{q-2} [\phi t^\nu \phi']^\nu (De_{n, n-k}^{\nu} + e_{n, n-k}^{\nu}) \\
& + \phi \cdot \sum_{\nu=0}^{q-2} \sum_{m=0}^{p-1} \sigma^m [\phi t^\nu \phi^{(p-m)}]^\nu ((q-1)De_{n, n-k}^{\nu} + \nu e_{n, n-k}^{\nu}) \\
& + \phi \{ p! e_{n, n-k}^1 + \sum_{h=2}^{p-1} [\phi \phi^{(p+1-h)}] e_{n, n-k}^h \} \\
& + \phi \cdot \phi \cdot \sum_{\nu=0}^{q-2} t^\nu e_{n, n-k-1}^{\nu} + \phi \cdot \sum_{\omega=0}^{q-2} t^\omega A_{k+1}^{\omega} \\
= & \phi \cdot \sum_{h=0}^{p-1} \sum_{m=0}^{p-1} [\phi^{(p-m)} \phi^{(p-h)}]^h \left(\sum_{l=n-k+1}^n g_{n,l}^m e_{l, n-k}^h - \sigma^m \theta_{n-k} e_{n, n-k}^h \right) \\
& + \phi \cdot \sum_{\nu=0}^{q-2} \sum_{m=0}^{p-1} [\phi t^\nu \phi^{(p-m)}]^\nu \left(\sum_{l=n-k+1}^n g_{n,l}^m e_{l, n-k}^{\nu} - \sigma^m \theta_{n-k} e_{n, n-k}^{\nu} \right) \\
& + \phi \cdot \sum_{\omega=0}^{q-2} t^\omega \sum_{l=n-k}^n b_{n,l}^\omega e_{l, n-k}^0 \\
& + \phi \cdot \sum_{\omega=0}^{q-2} \sum_{h=1}^{p-1} [\phi t^\omega \phi^{(p-h)}]^h \cdot \sum_{l=n-k+1}^n b_{n,l}^\omega e_{l, n-k}^h \\
& + \phi \cdot \sum_{\omega=0}^{q-2} \left\{ \sum_{\nu=0}^{q-2-\omega} [\phi t^\omega \phi t^\nu]^\omega + \phi \cdot \sum_{\nu=q-1-\omega}^{q-2} [\phi t^\omega \phi t^\nu]^\omega \right\} \left(\sum_{l=n-k+1}^n b_{n,l}^\omega e_{l, n-k}^{\nu} \right) \\
& + \phi \cdot \phi \cdot \sum_{\nu=0}^{q-2} t^\nu \cdot \sum_{l=n-k+1}^n \alpha_{n+1-l} e_{l, n-k}^{\nu} \\
& \quad \quad \quad (k=1, 2, \dots, n-1).
\end{aligned}$$

$\phi^{(p-u)}$ ($u=0,1,\dots,p-1$) in both sides, we have

$$(2.6) \quad -k \cdot \sum_{h=0}^{p-1} \{d_{p-1,h}^u + (q-1) \cdot \sum_{m=0}^{p-1} \sigma^m d_{m,h}^u\} \xi_h^k + \xi_{k+1}^k + a_{k+1,0}^u \\ = \sum_{h=0}^{p-1} \sum_{m=0}^{p-1} d_{m,h}^u (g_{n,n}^m - \sigma^m \theta_{n-k}) \xi_h^k \\ (k=1,2,\dots,n-1),$$

where $\xi_n^k = 0$ ($k=0,1,\dots,p-1$).

Here we use the following relations:

$$(2.7) \quad \sum_{u=0}^{p-1} d_{m,h}^u \phi^{(p-m)}(t_i) = [\phi^{(p-m)} \phi^{(p-h)}]_{t=t_i}^0 = \phi^{(p-m)}(t_i) \phi^{(p-h)}(t_i) \\ \sum_{m=0}^{p-1} \sigma^m \phi^{(p-m)}(t_i) = \begin{cases} 0 & (i \neq p) \\ \phi'(t_p) & (i=p) \end{cases}.$$

Multiplying both sides of (2.6) by $\phi^{(p-u)}(t_i)$, adding to about $u (=0, 1, \dots, p-1)$, and dividing by $\{\phi'(t_i)\}^{k+1}$, we can rewrite (2.6) in the form

$$\eta_{k+1}^i = (\mu^i + k) \eta_k^i - \sum_{h=0}^{p-1} a_{k+1,0}^h \phi^{(p-h)}(t_i) \{\phi'(t_i)\}^{-k+1} \quad (i \neq p). \\ \eta_{k+1}^p = (\mu^p + (n-1)q - (n-k-1)) \eta_k^p - \sum_{h=0}^{p-1} a_{k+1,0}^h \phi^{(p-h)}(t_p) \{\phi'(t_p)\}^{-k+1} \quad (i=p)$$

where

$$(2.8) \quad \mu^i = \left\{ \sum_{m=0}^{p-1} g_{n,n}^m \phi^{(p-m)}(t_i) \right\} \{\phi'(t_i)\}^{-1} \quad (i=1,2,\dots,p) \\ \eta_k^i = \left\{ \sum_{h=0}^{p-1} \xi_h^k \phi^{(p-h)}(t_i) \right\} \{\phi'(t_i)\}^{-k}.$$

Similarly, we can rewrite (2.5) as follows:

$$\eta_i^i = \mu^i - \left\{ \sum_{h=0}^{p-1} a_{1,0}^h \phi^{(p-h)}(t_i) \right\} \{\phi'(t_i)\}^{-1} \quad (i \neq p), \\ \eta_i^p = \mu^p + (n-1)q - (n-1) - \left\{ \sum_{h=0}^{p-1} a_{1,0}^h \phi^{(p-h)}(t_p) \right\} \{\phi'(t_p)\}^{-1} \quad (i=p).$$

Hence we have obtained

$$(2.9) \quad \eta_i^i = \mu^i - \left\{ \sum_{h=0}^{p-1} a_{1,0}^h \phi^{(p-h)}(t_i) \right\} \{\phi'(t_i)\}^{-1} \\ \eta_{k+1}^i = (\mu^i + k) \eta_k^i - \sum_{h=0}^{p-1} a_{k+1,0}^h \phi^{(p-h)}(t_i) \{\phi'(t_i)\}^{-k+1} \\ (i=1,2,\dots,p-1; k=1,2,\dots,n-1)$$

and

$$(2.10) \quad \begin{aligned} \eta_i &= (\mu^p + (n-1)q - (n-1)) - \left(\sum_{h=0}^{p-1} a_{h,0} \phi^{(p-h)}(t_p) \right) \{ \phi'(t_p) \}^{-1} \\ \eta_{k+1} &= (\mu^p + (n-1)q - (n-k-1)) \eta_k - \sum_{h=0}^{p-1} a_{k+1,h} \phi^{(p-h)}(t_p) \{ \phi'(t_p) \}^{-(k+1)} \\ &\quad (k=1,2,\dots,n-1), \end{aligned}$$

where

$$\eta_i^i = 0 \quad (i=1,2,\dots,p).$$

Applying the lemma in the beginning of section 2 to (2.9) and (2.10), we can see that $\mu^i + (n-1)$ ($i=1,2,\dots,p-1$) and $\mu^p + (n-1)q$ are equal to the same of the characteristic constants ρ_j^i ($i=1,2,\dots,p-1$) and ρ_j^p ($j=1,2,\dots,n$), respectively. Therefore, putting $\mu^i = \rho_n^i - (n-1)$ ($i=1,2,\dots,p-1$) and $\mu^p = \rho_n^p - (n-1)q$, we can determine all values ξ_k^i in (2.4) uniquely by means of (2.8-10). Then we have $c_{n,n}^i = \mu^i$ ($i=1,2,\dots,p$).

Next we set

$$(2.11) \quad e_{n-1,n-1-k}^h(\phi) = \zeta_k^h \phi^{-k} + \dots \quad (k=1,2,\dots,n-2; h=0,1,\dots,p-1)$$

and determine ζ_k^h and $c_{n-1,n-1}^i$ ($i=1,2,\dots,p$). It follows from (1.24 α) that

$$(2.12) \quad \zeta_k^h = g_{n-1,n-1}^{h-k} - \sigma^h \theta_{n-1} + \xi_k^h \quad (h=0,1,\dots,p-1).$$

Substituting (2.11) into (1.26 α) and equating coefficients of the power ϕ^{-k} attached to $\phi^{(p-u)}$ ($u=0,1,\dots,p-1$) in both sides, we have

$$(2.13) \quad \begin{aligned} -k \cdot \sum_{h=0}^{p-1} \{ d_{p-1,h}^u + (q-1) \cdot \sum_{m=0}^{p-1} \sigma^m d_{m,h}^u \} \cdot \zeta_k^h + \zeta_{k+1}^u \\ = \sum_{h=0}^{p-1} \sum_{m=0}^{p-1} d_{m,h}^u (g_{n-1,n-1}^{m-h} - \sigma^m \theta_{n-1-k}) \cdot \zeta_k^h + \xi_{k+1}^u \\ (k=1,2,\dots,n-2), \end{aligned}$$

where $\zeta_{n-1}^h = 0$ ($h=0,1,\dots,p-1$).

Then, putting again

$$(2.14) \quad \begin{aligned} \widehat{\mu}^i &= \left\{ \sum_{m=0}^{p-1} g_{n-1,n-1}^{m-i} \phi^{(p-m)}(t_i) \right\} \{ \phi'(t_i) \}^{-1} \\ \gamma_k^i &= \left\{ \sum_{h=0}^{p-1} \zeta_k^h \phi^{(p-h)}(t_i) \right\} \{ \phi'(t_i) \}^{-k}. \end{aligned}$$

we can rewrite (2.12) and (2.13) as follows:

$$(2.15) \quad \begin{cases} \gamma_k^i = \widehat{\mu}^i + \eta_k^i \\ \gamma_{k+1}^i = (\widehat{\mu}^i + k) \gamma_k^i + \eta_{k+1}^i \end{cases} \quad (i=1,2,\dots,p-1; k=1,2,\dots,n-2),$$

$$(2.16) \quad \begin{cases} \gamma_i = \widehat{\mu}^p + (n-2)q - (n-2) + \eta_i \\ \gamma_{k+1} = (\widehat{\mu}^p + (n-2)q - (n-k-2)) \gamma_k + \eta_{k+1} \end{cases} \quad (k=1,2,\dots,n-2),$$

where $\gamma_{n-1} = 0$ ($i=1,2,\dots,p$).

Since the lemma yields that

$$(2.17) \quad [\rho]_{n-1} + \sum_{j=1}^{n-1} \eta_j [\rho]_{n-1-j} = \prod_{j=1}^{n-1} (\rho - \rho_j) \quad (i=1,2,\dots,\rho),$$

we again apply the lemma to (2.15) and (2.16) and we can see that $\widehat{\mu}^i + (n-2)$ ($i=1, 2, \dots, \rho-1$) and $\widehat{\mu}^p + (n-2)q$ are equal to some of ρ_j ($j=1, 2, \dots, \rho-1$) and ρ_p ($j=1, 2, \dots, n-1$), respectively. Furthermore, putting $\widehat{\mu}^i = \rho_{n-i}^i - (n-2)$ ($i=1, 2, \dots, \rho-1$) and $\widehat{\mu}^p = \rho_{n-p}^p - (n-2)q$, we can know that all values ζ_k^h are determined uniquely and then we have $c_{n-1, n-1}^i = \widehat{\mu}^i$ ($i=1, 2, \dots, p$). Moreover we can proceed to the determination of $c_{j, j}^i$ ($i=1, 2, \dots, p$) and the coefficients of

$$e_{j, j-k}^h = \zeta_k^h \phi^{-k} + \dots \quad (k=1, 2, \dots, j-1; h=0, 1, \dots, p-1)$$

for $j=n-2, n-3, \dots, 1$ in the same manner, and then we can put

$$(2.18) \quad \begin{cases} c_{j, j}^i = \left\{ \sum_{m=0}^{p-1} g_{j, j}^m \phi^{(p-m)}(t_j) \right\} \{ \phi'(t_j) \}^{-1} = \rho_j^i - (j-1) & (i=1, 2, \dots, p-1) \\ c_{j, j}^p = \left\{ \sum_{m=0}^{p-1} g_{j, j}^m \phi^{(p-m)}(t_j) \right\} \{ \phi'(t_j) \}^{-1} = \rho_j^p - (j-1)q. \end{cases}$$

We shall begin with the determination of the coefficients $\xi_{k^+ \nu}^k$ ($e_{n, n-k}^{p^+ \nu}(\phi) = \xi_{k^+ \nu}^k \phi^{-k} + \dots$ ($k=1, 2, \dots, n-1; \nu=0, 1, \dots, q-2$)) and $b_{n, n}^{\nu}$ ($\nu=0, 1, \dots, q-2$).

If we put

$$(2.19) \quad e_{n, n-k}^{p^+ \nu}(\phi) = \xi_{k^+ \nu}^k \phi^{-k} + \dots \quad (k=1, 2, \dots, n-1; \nu=0, 1, \dots, q-2).$$

We immediately obtain from (1.25 β) that

$$(2.20) \quad a_{k^+ \nu}^k + \xi_{k^+ \nu}^k = b_{n, n}^{\nu} \quad (\nu=0, 1, \dots, q-2),$$

and then (1.27 β) yields that

$$\frac{-k \cdot \phi \cdot \sum_{h=0}^{p-1} \{ [\phi' \phi^{(p-h)}]^i + (q-1) \cdot \sum_{m=0}^{p-1} \sigma^m [\phi^{(p-m)} \phi^{(p-h)}]^i \} \xi_{k^+ \nu}^k}{-(k-1) \cdot \phi \cdot \sum_{\nu=0}^{q-2} [\phi t^\nu \phi']^i \xi_{k^+ \nu}^k}$$

$$\begin{aligned}
 & + \phi \cdot \sum_{\nu=0}^{q-2} \{ \nu - k(q-1) \} \cdot \sum_{m=0}^{p-1} \sigma^m [\phi t^\nu \phi^{(p-m)}]^i \xi_k^{q+\nu} \\
 & + \phi \{ p! \xi_k^i + \sum_{h=2}^{p-1} [\phi \phi^{(p+1-h)}] \xi_k^h \} \\
 & + \phi \cdot \sum_{\nu=0}^{q-2} t^\nu \xi_k^{q+\nu} + \phi \cdot \sum_{\omega=0}^{q-2} t^\omega \alpha_k^{q+\omega} \\
 = & \underline{\phi \cdot \sum_{h=0}^{p-1} \sum_{m=0}^{p-1} [\phi^{(p-m)} \phi^{(p-h)}]^i (g_{n,n}^m - \sigma^m \theta_{n-k}) \xi_k^h} \\
 & + \phi \cdot \sum_{\nu=0}^{p-1} \sum_{m=0}^{p-1} [\phi t^\nu \phi^{(p-m)}]^i (g_{n,n}^m - \sigma^m \theta_{n-k}) \xi_k^{q+\nu} \\
 & + \phi \cdot \sum_{\omega=0}^{q-2} \sum_{h=0}^{p-1} [\phi t^\omega \phi^{(p-h)}]^i b_{n,n}^\omega \xi_k^h \\
 & + \phi \cdot \sum_{\omega=0}^{q-2} \sum_{\nu=0}^{q-2-\omega} [\phi t^\omega \phi t^\nu]^i b_{n,n}^\omega \xi_k^{q+\nu},
 \end{aligned}$$

where under-line parts are known. Comparing coefficients attached to ϕt^ν ($\nu=0, 1, \dots, q-2$), we have

$$\begin{aligned}
 & -(k-1) \cdot \sum_{\omega=0}^{\nu} \varepsilon_{\omega, p-1}^\nu \xi_k^{q+\omega} + \sum_{m=0}^{p-1} \sigma^m \cdot \sum_{\omega=0}^{\nu} \{ \omega - k(q-1) \} \varepsilon_{\omega, m}^\nu \xi_k^{q+\omega} + \xi_k^{q+\nu} \\
 (2.21) \quad & = \sum_{m=0}^{p-1} (g_{n,n}^m - \sigma^m \theta_{n-k}) \cdot \sum_{\omega=0}^{\nu} \varepsilon_{\omega, m}^\nu \xi_k^{q+\omega} \sum_{h=0}^{p-1} \sum_{\omega=0}^{\nu} \varepsilon_{\omega, m}^\omega b_{n,n}^\omega \xi_k^h \\
 & + \sum_{\omega=0}^{\nu} \sum_{u=0}^{\nu-\omega} f_{\omega, u}^\nu b_{n,n}^\omega \xi_k^{q+u} + \text{known values.}
 \end{aligned}$$

Let the set $\{ \xi_k^{q+\omega}, b_{n,n}^\omega \}$ ($k=1, 2, \dots, n-1$) be known for $\omega=0, 1, \dots, \nu-1$. Since $f_{\nu, 0}^\nu = 0$ and $\varepsilon_{\nu, h}^\nu = \phi^{(p-h)}(t_p)$, we have

$$\left(\begin{array}{cccc}
 \phi'(t_p) \eta^q + \phi'(t_p) (\rho_n^p - (\nu+1) - (n-2)) & & -1 & \dots \\
 & \{ \phi'(t_p) \}^n \eta^q & & \phi'(t_p) (\rho_n^p - (\nu+1) - (n-3)) \dots \\
 & \vdots & & \\
 & \{ \phi'(t_p) \}^{n-1} \eta_{n-1}^p & & \\
 & & 0 & \\
 & & & -1 \dots -1 \\
 & & & \phi'(t_p) (\rho_n^p - (\nu+1))
 \end{array} \right) \left(\begin{array}{c}
 \xi_k^{q+\nu} \\
 \xi_k^{q+\nu} \\
 \vdots \\
 \xi_k^{q+\nu}
 \end{array} \right)$$

(2.22)

= known values.

Using the lemma, we see that the determinant of the matrix in the left hand side of the above formula is equal to

$$\begin{aligned} & \{\phi'(t_p)\}^{n-1} \{[\rho_n^-(\nu+I)]_{n-1} + \eta^q [\rho_n^-(\nu+I)]_{n-2} + \dots + \eta_{n-1}^q\} \\ &= \{\phi'(t_p)\}^{n-1} \cdot \prod_{j=1}^{n-1} (\rho_n^-(\nu+I) - \rho_j^q), \end{aligned}$$

which is non-vanishing from (1.3). Thus we have determined $\xi_{k^+\nu}$ and $b_{n,n}^\nu$ ($k=1,2,\dots,n-1$; $\nu=0,1,\dots,q-2$) uniquely.

Next we set

$$(2.23) \quad e_{n-1,n-1-k}^{\nu+}(\phi) = \zeta_{k^+\nu} \phi^{-k} + \dots \quad (k=1,2,\dots,n-2; \nu=0,1,\dots,q-2)$$

and determine $\zeta_{k^+\nu}$ ($k=1,2,\dots,n-2$) and $b_{n-1,n-1}^\nu$ ($\nu=0,1,\dots,q-2$). It follows from (1.24 β) that

$$(2.24) \quad \zeta_{q^+\nu} = b_{n-1,n-1}^\nu + \xi_{q^+\nu} \quad (\nu=0,1,\dots,q-2).$$

Since $\xi_{k^+\nu}$ ($\nu=0,1,\dots,q-2$; $k=1,2,\dots,n-1$) and ζ_k^h ($h=0,1,\dots,p-1$; $k=1,2,\dots,n-2$) are known, (1.26 β) yields that

$$\begin{aligned} & (-k-1) \cdot \phi \cdot \sum_{\nu=0}^{q-2} [\phi t^\nu \phi'] \zeta_{k^+\nu} + \phi \cdot \sum_{\nu=0}^{q-2} \{\nu - k(q-1)\} \cdot \sum_{m=0}^{p-1} \sigma^m [\phi t^\nu \phi^{(p-m)}]^i \zeta_{k^+\nu} \\ & \quad + \phi \cdot \sum_{\nu=0}^{q-2} t^\nu \zeta_{k^+\nu} \\ &= \phi \cdot \sum_{\nu=0}^{q-2} \sum_{m=0}^{p-1} [\phi t^\nu \phi^{(p-m)}]^i (g_{n-1,n-1}^m - \sigma^m \theta_{n-1-k}) \zeta_{k^+\nu} \\ & \quad + \phi \cdot \sum_{\omega=0}^{q-2} \sum_{h=0}^{p-1} [\phi t^\omega \phi^{(p-h)}]^i b_{n-1,n-1}^\omega \zeta_k^h \\ & \quad + \phi \cdot \sum_{\omega=0}^{q-2} \sum_{\nu=0}^{q-2-\omega} [\phi t^\omega \phi t^\nu]^i b_{n-1,n-1}^\omega \zeta_{k^+\nu} + \text{known values.} \end{aligned}$$

Furthermore, comparing coefficients attached to ϕt^ν ($\nu=0,1,\dots,q-2$), we have

$$\begin{aligned} & -(k-1) \cdot \sum_{\omega=0}^{\nu} \varepsilon_{\omega,p-1}^\nu \zeta_{k^+\omega} + \sum_{m=0}^{p-1} \sigma^m \cdot \sum_{\omega=0}^{\nu} \{\omega - k(q-1)\} \varepsilon_{\omega,m}^\nu \zeta_{k^+\omega} + \zeta_{k^+\nu} \\ &= \sum_{m=0}^{p-1} (g_{n-1,n-1}^m - \sigma^m \theta_{n-1-k}) \cdot \sum_{\omega=0}^{\nu} \varepsilon_{\omega,m}^\nu \zeta_{k^+\omega} \\ & \quad + \sum_{h=0}^{p-1} \cdot \sum_{\omega=0}^{\nu} \varepsilon_{\omega,h}^\nu b_{n-1,n-1}^\omega \zeta_k^h + \sum_{\omega=0}^{\nu} \cdot \sum_{u=0}^{\nu-\omega} f_{\omega,u}^\nu b_{n-1,n-1}^\omega \zeta_{k^+u} \\ & \quad + \text{known values.} \end{aligned}$$

Let the set $\{\zeta_{k^+\omega}, b_{n-1,n-1}^\omega\}$ ($k=1,2,\dots,n-2$) be known for $\omega=0,1,\dots,\nu-1$. Then we have

$$\begin{aligned}
 (2.27) \quad & + \sum_{h=0}^{p-1} \phi^{(p-h)} x^h + \sum_{m=0}^{p-1} \phi^{(p-m)} a x^m \\
 & = \sum_{m=0}^{p-1} \phi^{(p-m)} g_{n,n-1}^m + \frac{\sum_{h=0}^{p-1} \sum_{m=0}^{p-1} [\phi^{(p-m)} \phi^{(p-h)}]^2 (g_{n,n}^m - \sigma^m \theta_{n-1}) \xi^h}{\sum_{\nu=0}^{q-2} \sum_{m=0}^{p-1} [\phi t^\nu \phi^{(p-m)}]^2 (g_{n,n}^m - \sigma^m \theta_{n-1}) \xi^{p+\nu} + b_{n,n}^\nu \xi^p} \\
 & \quad + \frac{\sum_{\omega=0}^{q-2} \sum_{\nu=0}^{q-2} [\phi t^\omega \phi t^\nu]^2 b_{n,n}^\omega \xi^{q+\nu}}{\sum_{\omega=0}^{q-2} \sum_{\nu=0}^{q-2} [\phi t^\omega \phi t^\nu]^2 b_{n,n}^\omega \xi^{q+\nu}}
 \end{aligned}$$

Here under-line parts are known values. From above relation, equating coefficients attached to $\phi^{(p-h)}$ in both sides, we have

$$(2.28) \quad x^h = g_{n,n-1}^h + \text{known values} \quad (h=0,1,\dots,p-1).$$

We here put

$$(2.29) \quad \tau_i^k = \left\{ \sum_{h=0}^{p-1} x_h^k \phi^{(p-h)}(t_i) \right\} \{ \phi'(t_i) \}^{-k} \quad (i=1,2,\dots,p),$$

and rewrite (2.28) as follows:

$$(2.30) \quad \tau_i^k = \left\{ \sum_{h=0}^{p-1} g_{n,n-1}^h \phi^{(p-h)}(t_i) \right\} \{ \phi'(t_i) \}^{-k} + \text{known values} \\
 (i=1,2,\dots,p).$$

Substituting (2.26) into (1.27 α) and equating coefficients of the power ϕ^{-k+1} attached to $\phi^{(p-u)}$ ($u=0,1,\dots,p-1$) in both sides, we have

$$\begin{aligned}
 (2.31) \quad & -(k-1) \cdot \sum_{h=0}^{p-1} \{ d_{p-1,h}^u + (q-1) \cdot \sum_{m=0}^{p-1} \sigma^m d_{m,h}^u \} x_{k-1}^h + x_k^u \\
 & = \sum_{h=0}^{p-1} \sum_{m=0}^{p-1} d_{m,h}^u \{ (g_{n,n}^m - \sigma^m \theta_{n-k}) x_{k-1}^h + g_{n,n-1}^m \zeta_{k-1}^h \} \\
 & \quad + \text{known values} \quad (k=2,3,\dots,n-1).
 \end{aligned}$$

Using (2.29), we rewrite (2.3) as follows:

$$(2.32) \quad \tau_i^j = \{ \rho_n^j - 1 - (n-1-k) \} \tau_{k-1}^j + \tau_i^j \gamma_{k-1}^j + \text{known values} \quad (i \neq p),$$

$$(2.33) \quad \tau_n^k = \{ \rho_n^k - q - (n-1-k) \} \tau_{k-1}^k + \tau_i^k \gamma_{k-1}^k + \text{known values},$$

where

$$\tau_{n-1}^i = 0 \quad (i=1,2,\dots,p).$$

Then, it follows from (2.32) and (2.33) that

$$\begin{aligned}
 &= \sum_{m=0}^{p-1} (g_{n,n}^m - \sigma^m \theta_{n-k}) \cdot \sum_{\omega=0}^{\nu} \varepsilon_{\omega,m}^{\nu} x_k^{\omega+\nu} + \sum_{h=0}^{n-1} \sum_{\omega=0}^{\nu} \varepsilon_{\omega,h}^{\nu} b_{n,n-1}^{\omega} \zeta_{k-1}^{\omega} \\
 &\quad + \sum_{\omega=0}^{\nu} \sum_{u=0}^{\nu-\omega} f_{\omega,u}^{\nu} (b_{n,n-1}^{\omega} \zeta_{k-1}^{\omega+u} + b_{n,n}^{\omega} x_k^{\omega+u}) + \text{known values.}
 \end{aligned}$$

Let the set $\{x_k^{\omega+\nu}, b_{n,n-1}^{\omega}\}$ ($k=1,2,\dots,n-2$) be known for $\omega=0,1,\dots,\nu-1$. Nothing that $f_{\nu,0}^{\nu}=0$ and $\varepsilon_{\nu,h}^{\nu} = \phi^{(\nu-h)}(t_p)$, we get from (2.37) and (2.38) that

$$\left[\begin{array}{ccc}
 \phi'(t_p) \gamma + \phi^q(t_p)(\rho_n^q - q - (\nu+1) - (n-3)) & & -1 \\
 \{ \phi'(t_p) \}^2 \gamma^2 & & \phi'(t_p)(\rho_n^q - q - (\nu+1) - (n-4)) \\
 \vdots & & \ddots \\
 \{ \phi'(t_p) \}^{n-2} \gamma_{n-2} & & \\
 & & 0 \\
 & & -1 \\
 & & -1 \\
 & & \vdots \\
 & & \phi'(t_p)(\rho_n^q - q - (\nu+1))
 \end{array} \right] \left[\begin{array}{c}
 x_k^{\nu+\nu} \\
 x_k^{\nu+\nu} \\
 \vdots \\
 x_k^{\nu+\nu}
 \end{array} \right]$$

(2.39) $\quad = \text{known values}$

Similarly, it follows from the lemma that the determinant of the above matrix is equal to

$$\begin{aligned}
 &\{ \phi'(t_p) \}^{n-2} \{ [\rho_n^q - q - (\nu+1)]_{n-2} + \gamma \gamma [\rho_n^q - q - (\nu+1)]_{n-3} + \dots + \gamma_{n-2} \} \\
 &= \{ \phi'(t_p) \}^{n-2} \cdot \prod_{j=1}^{n-2} (\rho_n^q - q - (\nu+1) - \rho_j^q) ,
 \end{aligned}$$

which is non-vanishing. Therefore, we have determined $x_k^{\omega+\nu}$ and $b_{n,n-1}^{\omega}$ ($k=1,2,\dots,n-1; \nu=0,1,\dots,q-2$) uniquely.

Continuing the above procedure in succession, we can determine all $c_{j,k}^i, b_{j,k}^{\omega}$ and all the coefficients of polynomials $e_{j,k}^h(\phi)$ and $e_{j,k}^{\nu}(\phi)$. The complete proof of the validity will be done by mathematical inductin. We here omit the details.

We consequently obtain the following theorem:

Theorem. Under the assumption that $\rho_j - \rho_k \geq 0$ ($i=1,2,\dots,\rho$) in the case $\rho_j = \rho_k \pmod{1}$ ($j < k$) the single linear differential equation (1.1) can be reduced to the Schlesinger system (1.2) by the following linear transformation with rational functions


```

      CLEAR U;
      END;

%% -HA- %%

FOR J:=N-1 STEP -1 UNTIL 2 DO
  KSI(J,J-1,0,1):=P(J)-(J-1)+KSI(J+1,J,0,1);
FOR J:=N-1 STEP -1 UNTIL 2 DO
  BEGIN
    FOR K:=1:J-1 DO
      KSI(J,J-(K+1),0,K+1):=(P(J)-(J-K-1)) *
        KSI(J,J-K,0,K)
        +KSI(J+1,J+1-(K+1),0,K+1);
    END;

FOR J:=N-1 STEP -1 UNTIL 2 DO
  BEGIN
    FOR I:=Q-1 DO
      BEGIN
        KSI(J,J-1,I,1):=U;
        FOR K:=1:J-1 DO
          KSI(J,J-(K+1),I,K+1)
            :=(P(J)-I-(J-K-1)) * KSI(J,J-K,I,K)
            +(FOR L:=0:I-1 SUM
              KSI(J,J-K,L,K) * (KSI(J,J-1,I-L,1)
                -KSI(J+1,J,I-L,1)))
            +KSI(J+1,J-K,I,K+1);
          KSI(J,J-1,I,1):=-SUB(U=0,KSI(J,0,I,J))
            / (DF(KSI(J,0,I,J),U));
        END;
      END;

%% -KYUU- %%

ARRAY B(N,N);
  B(N,N):=AA(1,Q) * (S * Q)
    +(FOR L:=1:Q-1 SUM (KSI(N,N-1,L,1)
      +AA(1,L)) * (S * L))
    +P(N)-(N-1) * Q $

FOR J:=N-1:2 DO
  B(J,J):=P(J)-(J-1) * Q

```



```

+ (FOR L:=1:Q-1 SUM (KSI(J,J-1,L,1)
+KSI(J+1,J,L,1)) * S * * L);

```

```

FOR I:=1:N-1 DO

```

```

  B(I,I+1):=S * * Q;

```

```

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

```

```

  PROCEDURE EE(I,J,K,S);

```

```

    EE(I,J,K,S):=(FOR L:=0:Q-1 SUM

```

```

      KSI(I,J,L,K) * (S * * L));

```

```

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

```

```

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

```

```

  PROCEDURE BEI(I,J,K,M);

```

```

    BEGIN

```

```

      SCALAR PROC;

```

```

      LET S * * Q=0 $

```

```

      PROC:=B(I,J) * EE(J,K,M,S);

```

```

      CLEAR S * * Q;

```

```

      RETURN PROC;

```

```

    END;

```

```

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

```

```

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

```

```

  PROCEDURE BEO(I,J,K,M);

```

```

    BEGIN

```

```

      SCALAR PROCE;

```

```

      PROCE:=(B(I,J) * EE(J,K,M,S)

```

```

        -BEI(I,J,K,M)/(S * * Q);

```

```

      RETURN PROCE;

```

```

    END;

```

```

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

```

```

ARRAY BB(N,N-1,Q-1);

```

```

FOR K:=1:N-1 DO

```

```

  BEGIN

```

```

    FOR R:=0:Q-1 DO

```

```

      BB(N,N-K,R)

```

```

        :=SUB(S=0,DF(EE(N,N-K,1,S),S,R))

```

```

          * (FOR I:=1:R PRODUCT I)

```

```

          +AA(K+1,Q * K + R)

```

```

          -SUB(S=0,DF((FOR L:=0:K-1 SUM

```

```

            BEO(N,N-L,N-K,1),S,R));

```

```

FOR L:=1:Q-1 DO
  BEGIN
    FOR M:=1:N-K-1 DO
      BEGIN
        KSI(N,N-K-1,L,1):=U;
        F:=(FOR I:=1:K-1 SUM
          (BEI(N,N-I,N-K-M,M)
            +BEO(N,N-I,N-K-M,M+1)))
          +BEO(N,N,N-K-M,M+1):
        KSI(N,N-K-(M+1),L,M+1)
          :=(P(N)-K*Q-L-(N-K-M-1))
            *KSI(N,N-K-M,L,M)
            +BB(N,N-K,L)*KSI(N-K,N-K-M,0,M)
            -AA(K+M+1,M*Q+L)
            +(FOR I:=1:L SUM
              KSI(N,N-K-M,L-I,M)
                *(KSI(N,N-1,I,1)
                  +AA(1,I)))
            +(FOR I:=1:L SUM
              KSI(N-K,N-K-M,I,M)
                *BB(N,N-K,L-I))
            +SUB(S=0,DF(F,S,L))*
              (FOR I:=1:L PRODUCT I);
        CLEAR F;
        KSI(N,N-K-1,L,1)
          :=-SUB(U=0,KSI(N,0,L,N-K))
            /(DF(KSI(N,0,L,N-K),U));
      END;
    END;
    B(N,N-K):=(FOR R:=0:Q-1 SUM
      BB(N,N-K,R)*S**R)
      +AA(K+1,Q*K+Q)*S**Q
  END;

%% -KYUU- %%

FOR J:=N-1 STEP -1 UNTIL 2 DO
  BEGIN
    FOR K:=1:J-1 DO
      BEGIN

```

```

FOR R:=0:Q-1 DO
  BEGIN
    G:=EE(J,J-K-1,1,S)-EE(J+1,J-K,1,S)
      -(FOR L:0:K-1 SUM BEO(J,J-L,J-K,1));
    BB(J,J-K,R):=SUB(S=0,DF(G,S,R));
    CLEAR G;
  END;

FOR L:=1:Q-1 DO
  BEGIN
    FOR M:=1:J-K-1 DO
      BEGIN
        KSI(J,J-K-1,L,1):=V;
        H:=FOR I:=1:K-1 SUM
          (BEI(J,J-I,J-K-M,M)
            +BEO(J,J-I,J-K-M,M+1))
          +BEO(J,J,J-K-M,M+1)
          +EE(J+1,J-K-M,M+1,S);
        KSI(J,J-K-M,L,M+1)
          :=(P(J)-K*Q-L-(J-K-M-1))
            *KSI(J,J-K-M,L,M)
          +BB(J,J-K,L)*KSI(J-K,JJ-K-M,0,M)
          +(FOR I:=1:L SUM
            (KSI(J,J-1,L,1)+KSI(J+1,J,L,1))
            *KSI(J,J-K-M,L-I,M))
          +(FOR I:=1:L SUM
            KSI(J-K,J-K-M,I,M)*BB(J,J-K,L-I))
          SUB(S=0,DF(H,S,L))*
            (FOR I:=1:L PRODUCT I);
        CLEAR H;
        KSI(J,J-K-1,L,1)
          :=-SUB(V=0,KSI(J,0,L,J-K))
            /DF(KSI(J,0,L,J-K),V);
      END;
    END;
  END;
END;
END;

```

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