

where $\binom{1}{j} = \prod_{i=1}^n \binom{l_i}{j_i}$, $(\mathbf{v})_m$ means the component m of \mathbf{v} , and $\sum_{(\mathbf{i}_{mp}; \mathbf{k})}$ stands for the sum over all vectors $\mathbf{i}_{mp} \in \mathbb{N}^n$, with $p \leq j_m, m \leq n$, so that $\mathbf{i}_{mp} \succ 0$ and $\sum_{m=1}^n \sum_{p=1}^{j_m} \mathbf{i}_{mp} = \mathbf{k}$. We use the convention $\prod_{\emptyset} = 1, \sum_{\emptyset} = 0$. With $m_i = 1 - \lfloor \text{Re } \beta_i \rfloor$ we obtain for $\mathbf{y}_{\mathbf{k}}$

$$\mathbf{y}'_{\mathbf{k}} + \left(\hat{\Lambda} - \mathbf{k} \cdot \lambda \hat{I} + x^{-1}(\hat{B} + \mathbf{k} \cdot \mathbf{m}) \right) \mathbf{y}_{\mathbf{k}} + \sum_{|\mathbf{j}|=1} \mathbf{d}_{\mathbf{j}}(x)(\mathbf{y}_{\mathbf{k}})^{\mathbf{j}} = \mathbf{t}_{\mathbf{k}}(\mathbf{y}) \quad (5.283)$$

There are clearly finitely many terms in $\mathbf{t}_{\mathbf{k}}(\mathbf{y})$. To find a (not too unrealistic) upper bound for this number of terms, we compare with $\sum_{(\mathbf{i}_{mp})'}$ which stands for the same as $\sum_{(\mathbf{i}_{mp})}$ except with $\mathbf{i} \geq 0$ instead of $\mathbf{i} \succ 0$. Noting that $\binom{k+s-1}{s-1} = \sum_{a_1+\dots+a_s=k} 1$ is the number of ways k can be written as a sum of s integers, we have

$$\sum_{(\mathbf{i}_{mp})} 1 \leq \sum_{(\mathbf{i}_{mp})'} 1 = \prod_{l=1}^{n_1} \sum_{(\mathbf{i}_{mp})_l} 1 = \prod_{l=1}^{n_1} \binom{k_l + |\mathbf{j}| - 1}{|\mathbf{j}| - 1} \leq \binom{|\mathbf{k}| + |\mathbf{j}| - 1}{|\mathbf{j}| - 1}^{n_1} \quad (5.284)$$

Remark 5.285 Equation (5.282) can be written in the form (5.91).

Proof. The fact that only predecessors of \mathbf{k} are involved in $\mathbf{t}(\mathbf{y}_0, \cdot)$ and the homogeneity property of $\mathbf{t}(\mathbf{y}_0, \cdot)$ follow immediately by combining the conditions $\sum \mathbf{i}_{mp} = \mathbf{k}$ and $\mathbf{i}_{mp} \succ 0$. \square

The formal inverse Laplace transform of (5.283) is then

$$\left(-p + \hat{\Lambda} - \mathbf{k} \cdot \lambda \right) \mathbf{Y}_{\mathbf{k}} + \left(\hat{B} + \mathbf{k} \cdot \mathbf{m} \right) \mathcal{P} \mathbf{Y}_{\mathbf{k}} + \sum_{|\mathbf{j}|=1} \mathbf{D}_{\mathbf{j}} * (\mathbf{Y}_{\mathbf{k}})^{\mathbf{j}} = \mathbf{T}_{\mathbf{k}}(\mathbf{Y}) \quad (5.286)$$

with

$$\mathbf{T}_{\mathbf{k}}(\mathbf{Y}) = \mathbf{T}(\mathbf{Y}_0, \{\mathbf{Y}_{\mathbf{k}'}\}_{0 \prec \mathbf{k}' \prec \mathbf{k}}) = \sum_{\mathbf{j} \leq \mathbf{k}; |\mathbf{j}| > 1} \left(\mathbf{g}_{0, \mathbf{j}} \cdot \mathbf{D}_{\mathbf{j}} * \right) \sum_{(\mathbf{i}_{mp}; \mathbf{k})}^* \prod_{m=1}^{n_1} \prod_{p=1}^{j_m} (\mathbf{Y}_{\mathbf{i}_{mp}})_m \quad (5.287)$$

(as before, “ \cdot ” means usual multiplication) and

$$\mathbf{D}_{\mathbf{j}} = \sum_{1 \geq \mathbf{j}} \binom{1}{\mathbf{j}} \mathbf{G}_1 * \mathbf{Y}_0^{*(1-\mathbf{j})} + \sum_{1 \geq \mathbf{j}; |\mathbf{j}| \geq 2} \binom{1}{\mathbf{j}} \mathbf{g}_{0,1} \mathbf{Y}_0^{*(1-\mathbf{j})} \quad (5.288)$$

5.11c Appendix: Formal diagonalization

Consider again the equation

$$\mathbf{y}' = \mathbf{f}_0(x) - \hat{\Lambda} \mathbf{y} + \frac{1}{x} \hat{A} \mathbf{y} + \mathbf{g}(x, \mathbf{y}) \quad (5.289)$$