

A solution to  $(1 - t^2)x'' - 2tx' + 2x = 0$  is  $x = c_1t + c_2 \left( \frac{t}{2} \ln \frac{1+t}{1-t} - 1 \right)$ .

$$x = c_1t + c_2 \left( \frac{t}{2} \ln \frac{1+t}{1-t} - 1 \right)$$

$$x' = c_1 + c_2 \left( \frac{1}{2} \ln \frac{1+t}{1-t} + \frac{t}{2} \cdot \frac{1-t}{1+t} \cdot \frac{1 \cdot (1-t) - (1+t) \cdot (-1)}{(1-t)^2} \right)$$

$$= c_1 + c_2 \left( \frac{1}{2} \ln \frac{1+t}{1-t} + \frac{t}{1-t^2} \right)$$

$$x'' = c_2 \left( \frac{1}{2} \cdot \frac{2}{1-t^2} + \frac{1 \cdot (1-t^2) - t \cdot (-2t)}{(1-t^2)^2} \right) = \frac{2c_2}{(1-t^2)^2}$$

$$(1-t^2)x'' - 2tx' + 2x = (1-t^2) \cdot \frac{2}{(1-t^2)^2} - 2t \cdot \left[ c_1 + c_2 \left( \frac{1}{2} \ln \frac{1+t}{1-t} + \frac{t}{1-t^2} \right) \right] + 2 \left[ c_1t + c_2 \left( \frac{t}{2} \ln \frac{1+t}{1-t} - 1 \right) \right]$$

$$= \frac{2c_2}{1-t^2} - 2c_1t - c_2t \ln \frac{1+t}{1-t} - \frac{2c_2t^2}{1-t^2} + 2c_1t + c_2t \ln \frac{1+t}{1-t} - 2c_2 = \frac{2c_2}{1-t^2} [1-t^2 - (1-t^2)] = 0$$