

$$1 \text{ (a) (i) } F(x) = \int_x^\infty \frac{e^{-t}}{1+t} dt, \quad x \in \mathbb{R}$$

$$F'(x) = -\frac{e^{-x}}{1+x}$$

$$F''(x) = \frac{e^{-x}}{1+x} + \frac{e^{-x}}{(1+x)^2} = -F'(x) - \frac{F'(x)}{1+x}$$

$$\therefore F'' + \left(1 + \frac{1}{1+x}\right) F' = 0$$

In the form $F'' + p(x)F' + q(x)F = 0$

with

$$p(x) = \frac{2+x}{1+x} \text{ singular at } x = -1$$

$$q(x) = 0$$

But $(1+x)p(x) = 2+x$ is analytic at $x = -1$
 $(1+x)^2 q(x) = 0$ also analytic at $x = -1$

$\therefore x = -1$ is a regular singular point.

(b) (ii) $F'(x) = -\frac{e^{-x}}{1+x}$ from (a) (i)

Let $\xi = 1+x$. Then $e^{-x} = e^{1-\xi} = e' \left(1 - \xi + \frac{\xi^2}{2} + O(\xi^3)\right)$
as $\xi \rightarrow 0^+$.

I.e.

$$F'(x) = -\frac{e'}{\xi} \left(1 - \xi + O(\xi^2)\right) \text{ as } \xi \rightarrow 0^+ \\ = -\frac{e'}{\xi} + e' + O(\xi) \text{ as } \xi \rightarrow 0^+$$

$$\therefore F(x) = -e \ln \xi + \text{const} + e\xi + O(\xi^2)$$

To leading-order, we have $F(x) \sim -e \ln(1+x)$ as $x \rightarrow -1^+$