

$$\begin{aligned}
 &= \sum_{m \geq 0} a_m x^m \times (\lambda x^{\lambda+1} + x^\lambda) + x^{\lambda+1} \sum_{m \geq 0} m a_m x^m \\
 &= \lambda \sum_{m \geq 0} a_m x^{m+\lambda+1} + \sum_{m \geq 0} a_m x^{m+\lambda} + \sum_{m \geq 0} m a_m x^{m+\lambda+1} =
 \end{aligned}$$

la première somme les $a_m = 0$ sauf

d'où a_m tel que $m+\lambda+1 = 1 \Leftrightarrow m = -\lambda$

$$\lambda \sum_{m \geq 0} a_m x^{m+\lambda+1} = \lambda a_{-\lambda} x$$

la 2^{ème} somme les $a_m = 0$ sauf

a_m tel que $m+\lambda = 1 \Leftrightarrow m = 1-\lambda$

$$\sum_{m \geq 0} a_m x^{m+\lambda} = a_{1-\lambda} \cdot x$$

la 3^{ème} somme les $a_m = 0$ sauf

a_m tel que $m+\lambda+1 = 1 \Leftrightarrow m = -\lambda$

$$\sum_{m \geq 0} m a_m x^{m+\lambda+1} = -\lambda a_{-\lambda} \cdot x$$

Alors :

$$\lambda a_{-\lambda} \cdot x + a_{1-\lambda} \cdot x - \lambda a_{-\lambda} \cdot x = x$$

Donc :

$$a_{1-\lambda} = 1 ; \forall n \neq 1-\lambda ; a_n = 0$$