

Let $\alpha > 0$. We compute, term-by-term in the power series expansion

$$\begin{aligned}\frac{d}{dx}x^{-\alpha}J_{\alpha}(x) &= \sum_{m \geq 0} \frac{(-1)^m}{m! \Gamma(m + \alpha + 1)} 2^{-2m-\alpha} \cdot 2m \cdot x^{2m-1} \\ &= -x^{-\alpha} \sum_{m \geq 0} \frac{(-1)^{m-1}}{m! \Gamma(m + \alpha + 1)} 2^{-2m-\alpha} \cdot 2m \cdot x^{2m-1+\alpha} \\ &= -x^{-\alpha} \sum_{m \geq 1} \frac{(-1)^{m-1}}{(m-1)! \Gamma(m + \alpha + 1)} 2^{-2m-\alpha+1} x^{2m-1+\alpha} \\ &= -x^{-\alpha} \sum_{n \geq 0} \frac{(-1)^n}{n! \Gamma(n + \alpha + 2)} 2^{-2n-\alpha-1} x^{2n+1+\alpha} \\ &= -x^{-\alpha} J_{\alpha+1}(x)\end{aligned}$$

as required. On the third line we noted that the $m = 0$ term was equal to zero, and on the fourth line we re-indexed by setting $n = m - 1$.