

SPECIAL FUNCTIONS and POLYNOMIALS

Gerard 't Hooft
Stefan Nobbenhuis

Institute for Theoretical Physics
Utrecht University, Leuvenlaan 4
3584 CC Utrecht, the Netherlands

and

Spinoza Institute
Postbox 80.195
3508 TD Utrecht, the Netherlands

Many of the special functions and polynomials are constructed along standard procedures. In this short survey we list the most essential ones.

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1 Legendre Polynomials $P_\ell(x)$.

Differential Equation:

$$(1 - x^2) P_\ell''(x) - 2x P_\ell'(x) + \ell(\ell + 1) P_\ell(x) = 0 ,$$

or

$$\frac{d}{dx}(1 - x^2) \frac{d}{dx} P_\ell(x) + \ell(\ell + 1) P_\ell(x) = 0 . \quad (1.1)$$

Generating function:

$$\sum_{\ell=0}^{\infty} P_\ell(x) t^\ell = (1 - 2xt + t^2)^{-\frac{1}{2}} \quad \text{for } |t| < 1, |x| \leq 1. \quad (1.2)$$

Orthonormality:

$$\int_{-1}^1 P_\ell(x) P_{\ell'}(x) dx = \frac{2}{2\ell + 1} \delta_{\ell\ell'} , \quad (1.3)$$

$$\sum_{\ell=0}^{\infty} P_\ell(x) P_\ell(x') (2\ell + 1) = 2\delta(x - x') . \quad (1.4)$$

Expressions for $P_\ell(x)$:

$$P_\ell(x) = \frac{1}{2^\ell} \sum_{\nu=0}^{[\ell/2]} \frac{(-1)^\nu (2\ell - 2\nu)!}{\nu! (\ell - \nu)! (\ell - 2\nu)!} x^{\ell-2\nu} \quad (1.5)$$

$$= \frac{1}{\ell! 2^\ell} \left(\frac{d}{dx} \right)^\ell (x^2 - 1)^\ell , \quad (1.6)$$

$$= \frac{1}{\pi} \int_0^\pi (x + \sqrt{x^2 - 1} \cos \varphi)^\ell d\varphi . \quad (1.7)$$

Recurrence relations:

$$\begin{aligned} \ell P_{\ell-1} - (2\ell + 1)x P_\ell + (\ell + 1) P_{\ell+1} &= 0 ; \\ P_\ell &= x P_{\ell-1} + \frac{x^2 - 1}{\ell} P'_{\ell-1} ; \\ x P'_\ell - \ell P_\ell &= P'_{\ell-1} ; \\ x P'_\ell + (\ell + 1) P_\ell &= P'_{\ell+1} ; \\ \frac{d}{dx} [P_{\ell+1} - P_{\ell-1}] &= (2\ell + 1) P_\ell . \end{aligned} \quad (1.8)$$

Examples:

$$P_0 = 1 , \quad P_1 = x , \quad P_2 = \frac{1}{2}(3x^2 - 1) , \quad P_3 = \frac{1}{2}x(5x^2 - 3) . \quad (1.9)$$

2 Associated Legendre Functions $P_\ell^m(x)$.

Differential equation:

$$(1-x^2)P_\ell^m(x)'' - 2xP_\ell^m(x)' + \left(\ell(\ell+1) - \frac{m^2}{1-x^2}\right)P_\ell^m(x) = 0. \quad (2.1)$$

Generating function:

$$\sum_{\ell=0}^{\infty} \sum_{m=0}^{\ell} \frac{P_\ell^m(x) z^m y^\ell}{m!} = [1 - 2y(x + z\sqrt{1-x^2}) + y^2]^{-\frac{1}{2}}. \quad (2.2)$$

Orthogonality:

$$\int_{-1}^1 P_\ell^m(x) P_{\ell'}^m(x) dx = \frac{2}{2\ell+1} \frac{(\ell+m)!}{(\ell-m)!} \delta_{\ell\ell'}, \quad (\ell, \ell' \geq m). \quad (2.3)$$

$$\sum_{\ell=m}^{\infty} (2\ell+1) \frac{(\ell-m)!}{(\ell+m)!} P_\ell^m(x) P_\ell^m(x') = 2\delta(x-x'), \quad (|x| < 1 \text{ and } |x'| < 1). \quad (2.4)$$

Expressions for $P_\ell^m(x)$ ¹:

$$P_\ell^m(x) = (1-x^2)^{\frac{1}{2}m} \left(\frac{d}{dx}\right)^m P_\ell(x). \quad (2.5)$$

$$P_\ell^m(x) = \frac{(\ell+m)!}{\ell! \pi} (-1)^{m/2} \int_0^\pi (x + \sqrt{x^2-1} \cos \varphi)^\ell \cos m\varphi d\varphi. \quad (2.6)$$

Recurrence relations:

$$P_\ell^{m+1} - \frac{2mx}{\sqrt{1-x^2}} P_\ell^m + \{\ell(\ell+1) - m(m-1)\} P_\ell^{m-1} = 0 \quad (2.7)$$

$$\sqrt{1-x^2} P_\ell^{m+1}(x) = (1-x^2) P_\ell^m(x)' + mx P_\ell^m(x),$$

$$(2\ell+1)x P_\ell^m = (\ell+m) P_{\ell-1}^m + (\ell+1-m) P_{\ell+1}^m, \quad (2.8)$$

$$x P_\ell^m = P_{\ell-1}^m - (\ell+1-m)\sqrt{1-x^2} P_\ell^{m-1},$$

$$P_{\ell+1}^m - P_{\ell-1}^m = (2\ell+1) P_\ell^{m-1} \sqrt{1-x^2}, \quad (2.9)$$

and various others.

Examples:

$$\begin{aligned} P_1^1 &= \sqrt{1-x^2}, & P_2^2 &= 3(1-x^2), \\ P_2^1 &= 3x\sqrt{1-x^2}, & P_3^2 &= 15x(1-x^2). \end{aligned} \quad (2.10)$$

¹Note that some authors define $P_\ell^m(x)$ with a factor $(-1)^m$, giving $P_\ell^m(x) = (-1)^m(1-x^2)^{\frac{1}{2}m} \left(\frac{d}{dx}\right)^m P_\ell(x)$. Obviously this minus sign propagates to the generating function, the recurrence relations and the explicit examples, when m is odd.

3 Bessel $J_n(x)$ and Hankel $H_n(x)$ functions.

Differential equation (for both J_n and H_n):

$$x^2 J_n''(x) + x J_n'(x) + (x^2 - n^2) J_n(x) = 0 . \quad (3.1)$$

Generating function (if n integer):

$$\sum_{n=-\infty}^{\infty} J_n(\alpha x) \left(\frac{s}{\alpha}\right)^n = e^{\frac{x}{2}(s - \frac{\alpha^2}{s})} , \quad (3.2)$$

$$J_{-n} = (-1)^n J_n .$$

Orthogonality:

$$\int_0^{\infty} \xi J_n(\alpha \xi) J_n(\beta \xi) d\xi = \frac{1}{\alpha} \delta(|\alpha| - |\beta|) . \quad (3.3)$$

$$\int_0^a \xi J_n(\alpha \xi) J_n(\beta \xi) d\xi = \frac{a^2}{2} \{J_{n+1}(\alpha a)\}^2 \delta_{\alpha\beta} . \quad (3.4)$$

if in the 2nd relation α, β are roots of the equation $J_n(\alpha \xi) = 0$.

Expressions for $J_n(x)$ (for n integer):

$$J_n(x) = \sum_{k=0}^{\infty} \frac{(-1)^k}{k!(k+n)!} \left(\frac{x}{2}\right)^{n+2k} = \frac{1}{2\pi i} \left(\frac{x}{2}\right)^n \oint t^{-n-1} dt e^{t-x^2/4t} . \quad (3.5)$$

$$J_n(x) = \frac{1}{\pi} \int_0^{\pi} \cos(n\theta - x \sin \theta) d\theta . \quad (3.6)$$

Recurrence relations (for both J_n and H_n):

$$\frac{d}{dx} \{x^n J_n(x)\} = x^n J_{n-1}(x) ;$$

$$J_{n-1}(x) + J_{n+1}(x) = \frac{2n}{x} J_n(x) ;$$

$$J_n'(x) = J_{n-1}(x) - \frac{n}{x} J_n(x) = \frac{n}{x} J_n(x) - J_{n+1}(x) = \frac{1}{2}(J_{n-1}(x) - J_{n+1}(x)) . \quad (3.7)$$

Relations between Hankel and Bessel functions:

$$H_n^{(1)}(x) = \frac{i}{\sin n\pi} (e^{-n\pi i} J_n(x) - J_{-n}(x)) ;$$

$$H_n^{(2)}(x) = \frac{-i}{\sin n\pi} (e^{n\pi i} J_n(x) - J_{-n}(x)) , \quad (3.8)$$

so that

$$J_n(x) = \frac{1}{2} (H_n^{(1)}(x) + H_n^{(2)}(x)) ;$$

$$J_{-n}(x) = \frac{1}{2} (e^{n\pi i} H_n^{(1)}(x) + e^{-n\pi i} H_n^{(2)}(x)) . \quad (3.9)$$

4 Spherical Bessel Functions $j_\ell(x)$.

Differential equation:

$$(xj_\ell)'' + \left(x - \frac{\ell(\ell+1)}{x}\right)j_\ell = 0. \quad (4.1)$$

Generating Function:

$$\sum_{\ell=0}^{\infty} \frac{j_\ell(x) t^\ell}{\ell!} = j_0(\sqrt{x^2 - 2xt}). \quad (4.2)$$

Orthogonality:

$$\int_0^\infty x^2 j_\ell(\alpha x) j_\ell(\beta x) dx = \frac{\pi}{2\alpha} \delta(\alpha - \beta). \quad (4.3)$$

$$\int_{-\infty}^{\infty} j_\ell(x) j_{\ell'}(x) dx = \frac{\pi}{2\ell+1} \delta_{\ell\ell'}. \quad (4.4)$$

Expressions for j_ℓ :

$$j_\ell(x) = \sqrt{\frac{\pi}{2x}} J_{\ell+\frac{1}{2}}(x) = (-1)^\ell x^\ell \left(\frac{d}{xdx}\right)^\ell \frac{\sin x}{x}, \quad (4.5)$$

$$\begin{aligned} j_\ell(x) &= \frac{x^\ell}{2^{\ell+1} \ell!} \int_{-1}^1 e^{ixs} (1-s^2)^\ell ds \\ &= \frac{2^\ell \ell!}{(2\ell+1)!} x^\ell \left(1 - \frac{1}{1!(\ell+\frac{3}{2})} \left(\frac{x}{2}\right)^2 + \frac{1}{2!(\ell+\frac{3}{2})(\ell+\frac{5}{2})} \left(\frac{x}{2}\right)^4 - \dots\right). \end{aligned} \quad (4.6)$$

Recurrence relations:

$$j_{\ell+1} = \frac{\ell}{x} j_\ell - j'_\ell = \frac{2\ell+1}{x} j_\ell - j_{\ell-1}. \quad (4.7)$$

Examples:

$$\begin{aligned} j_0(x) &= \frac{\sin x}{x}; \\ j_1(x) &= \frac{\sin x}{x^2} - \frac{\cos x}{x}; \\ j_2(x) &= \frac{3 \sin x}{x^3} - \frac{3 \cos x}{x^2} - \frac{\sin x}{x}. \end{aligned} \quad (4.8)$$

5 Hermite Polynomials $H_n(x)$.

Differential equation:

$$H_n''(x) - 2x H_n'(x) + 2n H_n(x) = 0 ,$$

or

$$\frac{d^2}{dx^2} \left(H_n(x) e^{-\frac{1}{2}x^2} \right) + (2n - x^2 + 1) H_n(x) e^{-\frac{1}{2}x^2} = 0 . \quad (5.1)$$

Generating function:

$$\sum_{n=0}^{\infty} H_n(x) s^n / n! = e^{-s^2 + 2sx} . \quad (5.2)$$

Orthogonality:

$$\int_{-\infty}^{\infty} H_n(x) H_m(x) e^{-x^2} dx = 2^n n! \sqrt{\pi} \delta_{nm} \quad (5.3)$$

$$\sum_{n=0}^{\infty} H_n(x) H_n(y) / (2^n n!) = \sqrt{\pi} \delta(x - y) e^{x^2} . \quad (5.4)$$

More general:

$$\sum_{n=0}^{\infty} H_n(x) H_n(y) s^n / (2^n n!) = \frac{1}{\sqrt{1-s^2}} \exp \left(\frac{-s^2(x^2 + y^2) + 2sxy}{1-s^2} \right) . \quad (5.5)$$

Expressions for H_n :

$$H_n(-x) = (-1)^n H_n(x); \quad (5.6)$$

$$H_n(x) = (-1)^n e^{x^2} \left(\frac{d}{dx} \right)^n e^{-x^2} = e^{\frac{1}{2}x^2} \left(x - \frac{d}{dx} \right)^n e^{-\frac{1}{2}x^2} ; \quad (5.7)$$

$$H_n(x) = (-1)^{n/2} n! \sum_{k=0}^{n/2} (-1)^k \frac{(2x)^{2k}}{(2k)! (\frac{1}{2}n - k)!} , \quad \text{if } n \text{ even,}$$

$$H_n(x) = (-1)^{\frac{n-1}{2}} n! \sum_{k=0}^{\frac{n-1}{2}} (-1)^k \frac{(2x)^{2k+1}}{(2k+1)! \left(\frac{n-1}{2} - k \right)!} , \quad \text{if } n \text{ odd.} \quad (5.8)$$

Recurrence relations:

$$\frac{d^m H_n(x)}{dx^m} = \frac{2^m n!}{(n-m)!} H_{n-m}(x) , \quad (5.9)$$

$$x H_n(x) = \frac{1}{2} H_{n+1}(x) + n H_{n-1}(x) , \quad (5.10)$$

$$H_n(x) = \left(2x - \frac{d}{dx} \right) H_{n-1}(x) . \quad (5.11)$$

Examples:

$$H_0(x) = 1 , \quad H_1(x) = 2x , \quad H_2(x) = 4x^2 - 2 . \quad (5.12)$$

6 Laguerre Polynomials $L_n(x)$.

Differential equation:

$$x L_n''(x) + (1 - x) L_n'(x) + n L_n(x) = 0 . \quad (6.1)$$

Generating function:²

$$\sum_{n=0}^{\infty} L_n(x) z^n = \frac{1}{1 - z} e^{\frac{-xz}{1-z}} . \quad (6.2)$$

Orthogonality:

$$\int_0^{\infty} L_n(x) L_m(x) e^{-x} dx = \delta_{nm} . \quad (6.3)$$

Expressions for L_n :

$$\begin{aligned} L_n(x) &= \frac{e^x}{n!} \left(\frac{d}{dx} \right)^n (x^n e^{-x}) \\ &= \frac{(-1)^n}{n!} \left(x^n - \frac{n^2}{1!} x^{n-1} + \frac{n^2(n-1)^2}{2!} x^{n-2} - \dots + (-1)^n n! \right) . \end{aligned} \quad (6.4)$$

Recurrence relation:

$$\begin{aligned} (1 + 2n - x) L_n - n L_{n-1} - (n + 1) L_{n+1} &= 0 ; \\ x L_n'(x) &= n L_n(x) - n L_{n-1}(x) . \end{aligned} \quad (6.5)$$

Examples:

$$\begin{aligned} L_0(x) &= 1 ; \\ L_1(x) &= 1 - x ; \\ L_2(x) &= \frac{1}{2!} (x^2 - 4x + 2) . \end{aligned} \quad (6.6)$$

²It's important to note that sometimes different definitions are used for the Laguerre and Associated Laguerre polynomials, where the Generating Function has the form: $\sum_{n=0}^{\infty} L_n(x) z^n / n! = \frac{1}{1-z} e^{\frac{-xz}{1-z}}$. In this case the Expressions given for L_n should be multiplied by $n!$.

7 Associated Laguerre Polynomials $L_n^k(x)$.

Differential equation:

$$x L_n^{k''} + (k + 1 - x) L_n^{k'} + n L_n^k = 0 . \quad (7.1)$$

Generating function:

$$\sum_{n=0}^{\infty} L_n^k(x) z^n = \frac{1}{(1-z)^{k+1}} e^{\frac{-xz}{1-z}} . \quad (7.2)$$

$$\sum_{k=0}^{\infty} \sum_{n=k}^{\infty} \frac{L_n^k(x) z^n u^k}{k!} = \frac{1}{1-z} \exp\left(\frac{-xz+u}{1-z}\right) . \quad (7.3)$$

Orthogonality:

$$\int_0^{\infty} L_n^k(x) L_m^k(x) x^k e^{-x} dx = \frac{(n+k)!}{n!} \delta_{nm} . \quad (7.4)$$

Expressions for L_n^k :

$$L_n^k(x) = (-1)^k \left(\frac{d}{dx}\right)^k L_{n+k}(x) . \quad (7.5)$$

$$L_n^k(x) = \frac{e^x x^{-k}}{n!} \left(\frac{d}{dx}\right)^n (x^{n+k} e^{-x}) . \quad (7.6)$$

Recurrence relation:

$$\begin{aligned} L_{n-1}^k(x) + L_n^{k-1}(x) &= L_n^k(x) ; \\ x L_n^{k'}(x) &= n L_n^k(x) - (n+k) L_{n-1}^k(x) . \end{aligned} \quad (7.7)$$

Examples:

$$\begin{aligned} L_0^k(x) &= 1 ; \\ L_1^k(x) &= -x + k + 1 ; \\ L_2^k(x) &= \frac{1}{2} [x^2 - 2(k+2)x + (k+1)(k+2)] ; \\ L_3^k(x) &= \frac{1}{6} [-x^3 + 3(k+3)x^2 - 3(k+2)(k+3)x + (k+1)(k+2)(k+3)] . \end{aligned} \quad (7.8)$$

8 Tschebyscheff³ Polynomials $T_n(x)$.

Differential equation:

$$(1-x^2)\frac{d^2}{dx^2}T_n(x) - x\frac{d}{dx}T_n(x) + n^2T_n(x) = 0. \quad (8.1)$$

Generating function:

$$\sum_{n=0}^{\infty} T_n(x) y^n = \frac{1-xy}{1-2xy+y^2}. \quad (8.2)$$

Symmetry relation:

$$T_n(x) = T_{-n}(x). \quad (8.3)$$

Orthogonality:

$$\int_{-1}^1 \frac{T_m(x)T_n(x)}{\sqrt{1-x^2}} dx = \begin{cases} \frac{1}{2}\pi\delta_{nm} & m, n \neq 0 \\ \pi & m = n = 0 \end{cases} \quad (8.4)$$

Expression for T_n :

$$T_n(x) = \cos(n \cos^{-1} x) \quad (8.5)$$

$$T_n(x) = \frac{1}{2} \left[\{x + i\sqrt{1-x^2}\}^n + \{x - i\sqrt{1-x^2}\}^n \right]. \quad (8.6)$$

Recurrence relation:

$$T_{n+1} - 2xT_n(x) + T_{n-1} = 0 \quad (8.7)$$

$$(1-x^2)T'_n(x) = -nxT_n(x) + nT_{n-1}(x). \quad (8.8)$$

Examples:

$$\begin{aligned} T_0(x) &= 1; \\ T_1(x) &= x; \\ T_2(x) &= 2x^2 - 1; \\ T_3(x) &= 4x^3 - 3x. \end{aligned} \quad (8.9)$$

³Transliterations Chebyshev and Tchebicheff also occur.

9 Remark.

All of the functions discussed here are special cases of “hypergeometric functions” ${}_mF_n(a_1, a_2, \dots, a_m; b_1, b_2, \dots, b_n; z)$ defined by:

$${}_mF_n(a_1, a_2, \dots, a_m; b_1, b_2, \dots, b_n; z) = \sum_{r=p}^{\infty} \frac{(a_1)_r (a_2)_r \dots (a_m)_r z^r}{(b_1)_r (b_2)_r \dots (b_n)_r r!}, \quad (9.1)$$

where

$$(a)_r \equiv \frac{\Gamma(a+r)}{\Gamma(a)}; \quad r \text{ a positive integer.} \quad (9.2)$$

Differential equations:

$m = n = 1$:

$$z \left(\frac{d}{dz} \right)^2 {}_1F_1 + (b-z) \frac{d}{dz} {}_1F_1 - a {}_1F_1 = 0. \quad (9.3)$$

$m = 2, n = 1$:

$$z(1-z) \left(\frac{d}{dz} \right)^2 {}_2F_1 + (c - (a+b+1)z) \frac{d}{dz} {}_2F_1 - ab {}_2F_1 = 0. \quad (9.4)$$

We have:

$$P_\ell(x) = {}_2F_1 \left(-\ell, \ell + 1; 1; \frac{1-x}{2} \right); \quad (9.5)$$

$$P_\ell^m(x) = \frac{(\ell+m)! (1-x^2)^{m/2}}{(\ell-m)! 2^m m!} {}_2F_1 \left(m-\ell, m+\ell+1; m+1; \frac{1-x}{2} \right); \quad (9.6)$$

$$J_n(x) = \frac{e^{-ix}}{n!} \left(\frac{x}{2} \right)^n {}_1F_1 \left(n + \frac{1}{2}; 2n+1; 2ix \right); \quad (9.7)$$

$$H_{2n}(x) = (-1)^n \frac{(2n)!}{n!} {}_1F_1 \left(-n; \frac{1}{2}; x^2 \right); \quad (9.8)$$

$$H_{2n+1}(x) = (-1)^n \frac{2(2n+1)!}{n!} x {}_1F_1 \left(-n; \frac{3}{2}; x^2 \right); \quad (9.9)$$

$$L_n(x) = {}_1F_1(-n; 1; x); \quad (9.10)$$

$$L_n^k(x) = \frac{\Gamma(n+k+1)}{n! \Gamma(k+1)} {}_1F_1(-n; k+1; x); \quad (9.11)$$

$$T_n(x) = {}_2F_1 \left(-n, n; \frac{1}{2}; \frac{1-x}{2} \right). \quad (9.12)$$

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