
BOLLETTINO UNIONE MATEMATICA ITALIANA

LEONARD CARLITZ

Note on bilinear generating functions for the Laguerre polynomials.

Bollettino dell'Unione Matematica Italiana, Serie 3, Vol. 16
(1961), n.1, p. 24–30.

Zanichelli

<http://www.bdim.eu/item?id=BUMI_1961_3_16_1_24_0>

L'utilizzo e la stampa di questo documento digitale è consentito liberamente per motivi di ricerca e studio. Non è consentito l'utilizzo dello stesso per motivi commerciali. Tutte le copie di questo documento devono riportare questo avvertimento.

*Articolo digitalizzato nel quadro del programma
bdim (Biblioteca Digitale Italiana di Matematica)
SIMAI & UMI*

<http://www.bdim.eu/>

Note on bilinear generating functions for the Laguerre polynomials.

Nota di LEONARD CARLITZ (Durham, U. S. A.) (*)

Summary. - *Polynomial identities, equivalent to certain bilinear generating functions for the Laguerre polynomials, are obtained.*

1. It is not difficult to verify that the formula

$$(1) \quad \sum_{n=0}^{\infty} \frac{n!}{(\alpha+1)_n} L_n^{(\alpha)}(x) L_n^{(\alpha)}(y) t^n$$

$$= \Gamma(\alpha+1)(1-t)^{-1} \exp\left(-\frac{(x+y)t}{1-t}\right) (xyt)^{-\alpha/2} I_{\alpha}\left(\frac{2(xyt)^{\frac{1}{2}}}{1-t}\right)$$

is equivalent to

$$(2) \quad L_n^{(\alpha)}(x) L_n^{(\alpha)}(y) = \frac{(\alpha+1)_n}{n!} \sum_{r=0}^n (xy)^r \frac{L_{n-r}^{(\alpha+2r)}(x+y)}{r!(\alpha+1)},$$

(compare BAILEY [1, p. 219]. The writer [4] showed that the following formula of BATEMAN [2, p. 457], [3, p. 144]

$$(3) \quad \sum_{k=0}^{\infty} \frac{n!}{k!} (xye^{i\Phi})^{k-n} L_n^{(k-n)}(x^2) L_n^{(k-n)}(y^2)$$

$$= \exp(xye^{i\Phi}) L_n(x^2 + y^2 - 2xy \cos \Phi),$$

where

$$(4) \quad L_n^{(\alpha)}(x) = \sum_{r=0}^n \binom{n+\alpha}{r} \frac{(-x)^{n-r}}{(n-r)!} (L_n(x) = L_n^{(0)}(x))$$

is the LAGUERRE polynomial of degree n , is equivalent to the

(*) Pervenuta alla Segreteria dell'U. M. I. il 20 gennaio 1961.

polynomial identity

$$(5) \quad (xy)^n L_n(x^2 + y^2 - 2xy \cos \Phi) \\ = n! \sum_{k=0}^{n-1} (xy)^k \frac{\Delta_k}{k!} 2 \cos(n-k)\Phi + (xy)^n \Delta_n,$$

where

$$\Delta_k = \sum_{r=0}^k (-1)^{k-r} \binom{k}{r} L_n^{(r-n)}(x^2) L_n^{(r-n)}(y^2),$$

Moreover (5) was generalized to

$$(6) \quad (\lambda)_{n+1} L_n^{(\lambda)}(x^2 + y^2 - 2xyz) \\ = \sum_{r=0}^n (xy)^{n+r} (n + \lambda - r) \frac{\Delta_r^{(\lambda+n)}}{r!} C_{n-r}^{(\lambda)}(z)$$

where λ is arbitrary.

$$(7) \quad \Delta_r^{(\lambda)} = \sum_{s=0}^r (-1)^r \binom{r}{s} (s!)^2 (xy)^{-2s} L_s^{(\lambda-s)}(x^2) L_s^{(\lambda-s)}(y^2)$$

and

$$(1 - 2zt + t^2)^{-\lambda} = \sum_{n=0}^{\infty} C_n^{(\lambda)}(z) t^n.$$

(Note that the factor $(xy)^{-2s}$ in (7) was omitted in (3.4) of [4].)

2. The formula [3, p. 151]

$$(8) \quad \sum_{n=0}^{\infty} n! L_n^{(\alpha-n)}(x) L_n^{(\beta-n)}(y) t^n \\ = \beta! e^{xyt} (1 - yt)^{\alpha-\beta} t^{\beta} L^{(\alpha-\beta)} \left(- \frac{(1 - xt)(1 - yt)}{t} \right)$$

holds for all x, y, t provided α, β are non-negative integers; the writer [5] has recently given a simple proof of (8). It may be of interest to obtain a polynomial identity equivalent to (8).

Using (4) we have

$$\begin{aligned}
 & \beta! (1 - yt)^{\alpha - \beta} t^\beta L_r^{(\alpha - \beta)} \left(- \frac{(1 - xt)(1 - yt)}{t} \right) \\
 &= \beta! (1 - yt)^{\alpha - \beta} t^\beta \sum_{r=0}^{\beta} \binom{\alpha}{r} \frac{1}{(\beta - r)!} \left(\frac{(1 - xt)(1 - yt)}{t} \right)^{\beta - r} \\
 &= \sum_{r=0}^{\min(\alpha, \beta)} r! \binom{\alpha}{r} \binom{\beta}{r} t^r (1 - xt)^{\beta - r} (1 - yt)^{\alpha - r} \\
 &= \sum_{r=0}^{\min(\alpha, \beta)} r! \binom{\alpha}{r} \binom{\beta}{r} t^r \sum_{j=0}^{\beta - r} (-1)^j \binom{\beta - r}{j} (xt)^j \\
 &\quad \cdot \sum_{k=0}^{\alpha - r} (-1)^k \binom{\alpha - r}{k} (yt)^k \\
 &= \sum_{n=0}^{\infty} t^n \sum_{j+k+r=n} (-1)^{j+k} r! \binom{\alpha}{r} \binom{\beta}{r} \binom{\alpha - r}{k} \binom{\beta - r}{j} x^j y^k \\
 &= \sum_{n=0}^{\infty} t^n \sum_{j+k \leq n} (-1)^{j+k} \binom{\alpha}{r+k} \binom{\beta}{r+j} \frac{(r+k)! (r+j)!}{r! k! j!} x^j y^k \\
 &= \sum_{n=0}^{\infty} t^n \sum_{j+k \leq n} (-1)^{j+k} \binom{\alpha}{n-j} \binom{\beta}{n-k} \frac{(n-j)! (n-k)!}{j! k! (n-j-k)!} x^j y^k.
 \end{aligned}$$

Thus (8) is equivalent to

$$\begin{aligned}
 (9) \quad & \sum_{r=0}^n (-1)^{n-r} \frac{r!}{(n-r)!} (xy)^{n-r} L_r^{(\alpha-r)}(x) L_r^{(\beta-r)}(y) \\
 &= \sum_{j+k \leq n} (-1)^{j+k} \binom{\alpha}{n-j} \binom{\beta}{n-k} \frac{(n-j)! (n-k)!}{j! k! (n-j-k)!} x^j y^k.
 \end{aligned}$$

If we replace α by $\alpha + n$ and β by $\beta + n$, (9) becomes

$$\begin{aligned}
 (10) \quad & \sum_{r=0}^n (-1)^{n-r} \frac{r!}{(n-r)!} (xy)^{n-r} L_r^{(\alpha+n-r)}(x) L_r^{(\beta+n-r)}(y) \\
 &= (\alpha + 1)_n (\beta + 1)_n \sum_{j+k \leq n} (-1)^{j+k} \frac{x^j y^k}{j! k! (n-j-k)! (\alpha + 1)_j (\beta + 1)_k}.
 \end{aligned}$$

We shall now give a direct proof of (10) valid for arbitrary α, β . By (4) the left hand side of (10) is equal to

$$\begin{aligned}
 & \sum_{r=0}^n (-1)^{n-r} \frac{r!}{(n-r)!} (xy)^{n-r} \sum_{j=0}^r \binom{\alpha+n}{j} \frac{(-x)^{r-j}}{(r-j)!} \sum_{k=0}^r \binom{\beta+n}{k} \frac{(-y)^{r-k}}{(r-k)!} \\
 &= \sum_{j,k=0}^n (-1)^{j+k} \frac{(\alpha+1)_n (\beta+1)_n}{j! k! (\alpha+1)_{n-j} (\beta+1)_{n-k}} x^{n-j} y^{n-k} \\
 & \quad \cdot \sum_{r=0}^n (-1)^{n-r} \frac{r!}{(n-r)!} \frac{1}{(r-j)! (r-k)!} \\
 &= \sum_{j,k=0}^n (-1)^{j+k} \frac{(\alpha+1)_n (\beta+1)_n}{(n-j)! (n-k)! (\alpha+1)_j (\beta+1)_k} \\
 & \quad \cdot \sum_{r=0}^n (-1)^{n-r} \frac{r!}{(n-r)!} \frac{1}{(r-n+j)! (r-n+k)!},
 \end{aligned}$$

where in the inner sum

$$r \geq \max(n-j, n-k).$$

If $j \geq k$ the inner sum is equal to

$$\begin{aligned}
 & \sum_{r=0}^k (-1)^{n-r} \frac{(r+n-k)!}{r! (k-r)! (r+j-k)!} = (-1)^k \frac{(n-k)!}{k! (j-k)!} \sum_{r=0}^k \frac{(-k)_r (n-k+1)_r}{r! (j-k+1)_r} \\
 &= (-1)^k \frac{(n-k)!}{k! (j-k)!} \frac{(j-n)_k}{(j-k+1)_k} = \frac{(n-j)! (n-k)!}{j! k! (n-j-k)!},
 \end{aligned}$$

provided $j+k \leq n$; if $j+k > n$ the sum vanishes. If $j \leq k$ it is evident that the same sum is obtained. Hence the left side of (10) reduces to

$$(11) \quad \sum_{j+k \leq n} (-1)^{j+k} \frac{(\alpha+1)_n (\beta+1)_n x^j y^k}{j! k! (n-j-k)! (\alpha+1)_j (\beta+1)_k},$$

so that we have proved (10).

3. We recall that the JACOBI polynomial $P_n^{(\alpha, \beta)}(x)$ of degree n is defined by

$$P_n^{(\alpha, \beta)}(x) = \sum_{r=0}^n \binom{n+\alpha}{n-r} \binom{n+\beta}{r} \left(\frac{x-1}{2}\right)^r \left(\frac{x+1}{2}\right)^{n-r}.$$

Thus the double sum in (11) is equal to

$$\begin{aligned} & \sum_{r=0}^n (-1)^r \frac{(\alpha+1)_n (\beta+1)_n}{(n-r)! (\alpha+1)_r (\beta+1)_r} \sum_{j=0}^r \frac{(\alpha+1)_r (\beta+1)_r}{j! (r-j)! (\alpha+1)_j (\beta+1)_{r-j}} x^j y^{r-j} \\ &= \sum_{r=0}^n (-1)^r \frac{(\alpha+1)_n (\beta+1)_n}{(n-r)! (\alpha+1)_r (\beta+1)_r} \sum_{j=0}^r \binom{r+\alpha}{r-j} \binom{r+\beta}{j} x^j y^{r-j} \\ &= \sum_{r=0}^n (-1)^r \frac{(\alpha+1)_n (\beta+1)_n}{(n-r)! (\alpha+1)_r (\beta+1)_r} (y-x)^r P_r^{(\alpha, \beta)}\left(\frac{y+x}{y-x}\right). \end{aligned}$$

Hence (10) can be written as

$$\begin{aligned} (12) \quad & \sum_{r=0}^n (-1)^{n-r} \frac{r!}{(n-r)!} (xy)^{n-r} L_r^{(\alpha+n-r)}(x) L_r^{(\beta+n-r)}(y) \\ &= \sum_{r=0}^n (-1)^r \frac{(\alpha+1)_n (\beta+1)_n}{(n-r)! (\alpha+1)_r (\beta+1)_r} (y-x)^r P_r^{(\alpha, \beta)}\left(\frac{y+x}{y-x}\right) \end{aligned}$$

provided $x \neq y$. When $x = y$ we get

$$\begin{aligned} (13) \quad & \sum_{r=0}^n (-1)^{n-r} \frac{r!}{(n-r)!} x^{2n-2r} L_r^{(\alpha+n-r)}(x) L_r^{(\beta+n-r)}(x) \\ &= \sum_{r=0}^n (-1)^r \frac{(\alpha+1)_n (\beta+1)_n (\alpha+\beta+r+1)}{r! (n-r)! (\alpha+1)_r (\beta+1)_r} x^r. \end{aligned}$$

4. It is evident that the transformations (10), (12), (13) are applicable to the expression $\Delta_n^{(\lambda)}$ defined by (7). In particular, using

(10), (6) becomes

$$(14) \quad (\lambda)_{n+1} L_n^{(\lambda)}(x^2 + y^2 - 2xyz) = \sum_{r=0}^n (xy)^{n-r} (\lambda + n - r) C_{n-r}^{(\lambda)}(z) (\lambda + n - r + 1)_r \cdot \\ \cdot \sum_{j+k \leq r} (-1)^{j+k} \frac{x^{2j} y^{2k}}{j! k! (r-j-k)! (\lambda + n - r + 1)_j (\lambda + n - r + 1)_k}.$$

Since

$$\Gamma(\lambda - 1)(xt)^{-\lambda} e^{t^2} J_\lambda(2xt) = \sum_{n=0}^{\infty} \frac{L_n^{(\lambda)}(x^2) t^{2n}}{(\lambda + 1)_n},$$

it follows that (14) is equivalent to

$$(15) \quad \lambda \Gamma(\lambda + 1)(wt)^{-\lambda} e^{t^2} J_\lambda(2wt) = \sum_{n=0}^{\infty} t^{2n} \sum_{r=0}^n (xy)^{n-r} (\lambda + n - r) C_{n-r}^{(\lambda)}(z) \\ \sum_{j+k \leq r} (-1)^{j+k} \frac{x^{2j} y^{2k}}{j! k! (r-j-k)! (\lambda + 1)_{n-r+j} (\lambda + 1)_{n-r+k}},$$

where

$$w^2 = x^2 + y^2 - 2xyz.$$

Now the right side of (15) is equal to

$$\Gamma^2(\lambda + 1) \sum_{r=0}^{\infty} t^{2r} \sum_{n=0}^{\infty} (xyt^2)^n (\lambda + n) C_n^{(\lambda)}(z) \\ \sum_{j+k \leq r} (-1)^{j+k} \frac{x^{2j} y^{2k}}{j! k! (r-j-k)! \Gamma(\lambda + n + j + 1) \Gamma(\lambda + n + k + 1)} \\ = \Gamma^2(\lambda + 1) \sum_{n=0}^{\infty} (\lambda + n) C_n^{(\lambda)}(z) \\ \cdot \sum_{j,k=0}^{\infty} (-1)^{j+k} \frac{(xt)^{2j+n} (yt)^{2k+n}}{j! k! \Gamma(\lambda + n + j + 1) \Gamma(\lambda + n + k + 1)} \cdot \sum_{r=0}^{\infty} \frac{t^{2r}}{r!} \\ = \Gamma^2(\lambda + 1) (xyt^2)^{-\lambda} e^{t^2} \sum_{n=0}^{\infty} (\lambda + n) C_n^{(\lambda)}(z) \cdot J_{\lambda+n}(2xt) J_{\lambda+n}(2xt).$$

Thus (15) becomes

$$(16) \quad \frac{J_\lambda(2wt)}{(wt)^\lambda} = \Gamma(\lambda) \sum_{n=0}^{\infty} (\lambda + n) C_n^{(\lambda)}(z) J_{\lambda+n}(2xt) J_{\lambda+n}(2yt),$$

the addition theorem for $J_\lambda(t)$ [6, p. 363]. Since these steps are reversible we have evidently proved that (6) is equivalent to (16). In particular BATEMAN'S formula (3) is equivalent to the addition theorem for $J_0(\lambda)$.

5. It may be of interest to note that if in the familiar generating functions

$$\sum_{n=0}^{\infty} L_n^{(\alpha)}(x) t^n = (1-t)^{-\alpha-1} \exp\left(-\frac{xt}{1-t}\right),$$

$$\sum_{n=0}^{\infty} L_n^{(\alpha-n)}(x) u^n = (1+u)^n e^{-xu}$$

we take $u = t/(1-t)$, we obtain the following pair of formulas:

$$(17) \quad L_n^{(\alpha-n)}(x) = \sum_{r=0}^n (-1)^{n-r} \binom{n}{r} L_r^{(\alpha)}(x),$$

$$(18) \quad L_n^{(\alpha)}(x) = \sum_{r=0}^n \binom{n}{r} L_r^{(\alpha-r)}(x).$$

REFERENCES

- [1] W. N. BAILEY, *On the product of two Legendre polynomials with different arguments*, «Proceedings of the London Mathematical Society», vol. 41 (1936), pp. 215-220.
- [2] H. BATEMAN, *Partial differential equations*, Cambridge, 1932.
- [3] H. BUCHHOLZ, *Die konfluente hypergeometrische Funktion*, «Berlin-Göttingen-Heidelberg», 1953.
- [4] L. CARLITZ, *A formula of Bateman*, «Proceedings of the Glasgow Mathematical Association», vol. 3 (1957), pp. 99-101.
- [5] L. CARLITZ, *A note on the Laguerre polynomials*, «Michigan Mathematical Journal», vol. 7 (1960), pp. 219-223.
- [6] G. N. WATSON, *Theory of Bessel functions*, second edition, Cambridge, 1944.