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Some generating functions for the Jacobi polynomials.

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

Summary. - Several generating functions closely related to the classical generating function for

$$\sum_{n=0}^{\infty} P_n^{(\alpha, \beta)}(x) t^n$$

are obtained; see in particular (7), (8), (9) below. Making use of these formulas a number of relations involving the Jacobi polynomials are derived.

1. Put

$$(1) \quad P_n^{(\alpha, \beta)}(x) = \binom{\alpha + n}{n} F\left(-n, n + \alpha + \beta + 1; \alpha + 1; \frac{1}{2}(1-x)\right).$$

The generating function

$$(2) \quad \sum_{n=0}^{\infty} P_n^{(\alpha, \beta)}(x) t^n = 2^{x+\beta} \rho^{-1} (1-t+\rho)^{-\alpha} (1-t+\rho)^{-\beta},$$

$$\rho = (1 - 2xt + t^2)^{-\frac{1}{2}},$$

is familiar; for proofs of (1) see [3, p. 68] and [2, p. 127, problem 219].

In this note we shall obtain several additional generating functions closely related to (2). It is easily verified that

$$(3) \quad \begin{aligned} & \frac{d}{dt} \{ t^\lambda (1-t+\rho)^{-\lambda} (1+t+\rho)^{-\lambda} \} \\ &= \lambda \rho^{-1} t^{\lambda-1} (1-t+\rho)^{-\lambda} (1+t+\rho)^{-\lambda}, \end{aligned}$$

$$(4) \quad \frac{d}{dt} \left(\frac{1-t+\rho}{1+t+\rho} \right)^{-\mu} = \frac{\mu}{\rho} \left(\frac{1-t+\rho}{1+t+\rho} \right)^{-\mu}.$$

(*) Pervenuta alla Segreteria dell'U. M. I. il 14 febbraio 1961.

We may put

$$(5) \quad (1-t+\rho)^{-\alpha}(1+t+\rho)^{-\beta} = (1-t+\rho)^{-\lambda}(1+t+\rho)^{-\lambda} \cdot \left(\frac{1-t+\rho}{1+t+\rho} \right)^{-\mu},$$

where

$$(6) \quad \lambda = \frac{1}{2}(\alpha + \beta), \quad \mu = \frac{1}{2}(\alpha - \beta).$$

Using (3), (4), (5) we find that

$$\begin{aligned} & 2^{\alpha+\beta} \frac{d}{dt} \{ t^{\lambda}(1-t+\rho)^{-\alpha}(1+t+\rho)^{-\beta} \} \\ &= 2^{\alpha+\beta} t^{\lambda-1} (\lambda + \mu t) \rho^{-1} (1-t+\rho)^{-\alpha}(1+t+\rho)^{-\beta} \\ &= 2^{\alpha+\beta} t^{\lambda-1} (\lambda + \mu t) \sum_{n=0}^{\infty} P_n^{(\alpha, \beta)}(x) t^n \\ &= \sum_{n=0}^{\infty} \{ \lambda P_n^{(\alpha, \beta)}(x) + \mu P_{n-1}^{(\alpha, \beta)}(x) \} t^{\lambda+n-1}, \end{aligned}$$

so that

$$(7) \quad \begin{aligned} & 2^{\alpha+\beta} (1-t+\rho)^{-\alpha}(1+t+\rho)^{-\beta} \\ &= \sum_{n=0}^{\infty} \{ \lambda P_n^{(\alpha, \beta)}(x) + \mu P_n^{(\alpha, \beta)}(x) \} \frac{t^n}{\lambda + n}, \end{aligned}$$

provided λ is not equal to 0 or a negative integer. When $\lambda \neq 0$ we have

$$(8) \quad \left(\frac{1-t+\rho}{1+t+\rho} \right)^{-\alpha} = 1 + \alpha \sum_{n=1}^{\infty} P_{n-1}^{(\alpha, -\alpha)}(x) \frac{t^n}{n}.$$

Another special case of interest is

$$(9) \quad 2^{2\alpha} (1-t+\rho)^{-\alpha}(1+t+\rho)^{-\alpha} = \sum_{n=0}^{\infty} \frac{\alpha}{\alpha + n} P_n^{(\alpha, \alpha)}(x) t^n,$$

provided α is not a negative integer.

We note also that (7) yields

$$(10) \quad 2^\alpha(1-t+\rho)^{-\alpha} = \sum_{n=0}^{\infty} \frac{\alpha}{\alpha+2n} \{ P_n^{(\alpha,0)}(x) + P_{n-1}^{(\alpha,0)}(x) \} t^n,$$

$$(11) \quad 2^\beta(1+t+\rho)^{-\beta} = \sum_{n=0}^{\infty} \frac{\beta}{\beta+2n} \{ P_n^{(0,\beta)}(x) - P_{n-1}^{(0,\beta)}(x) \} t^n.$$

In view of

$$P_n^{(\alpha,\beta)}(-x) = (-1)^n P_n^{(\beta,\alpha)}(x),$$

(10) and (11) are equivalent.

By means of (1) we can verify that

$$P_n^{(\alpha,0)}(x) + P_{n-1}^{(\alpha,0)}(x) = \frac{\alpha+2n}{\alpha+n} P_n^{(\alpha,-1)}(x),$$

so that (10) and (11) become

$$(12) \quad 2^\alpha(1-t+\rho)^{-\alpha} = \sum_{n=0}^{\infty} \frac{\alpha}{\alpha+n} P_n^{(\alpha,-1)}(x) t^n$$

and

$$(13) \quad 2^\beta(1+t+\rho)^{-\beta} = \sum_{n=0}^{\infty} \frac{\beta}{\beta+n} P_n^{(-1,\beta)}(x) t^n,$$

respectively.

2. It is not difficult to give a direct proof (that is, without assuming (2)) of such formulas as (8), (9) or (12). For example, to prove (9), we take

$$(1-t+\rho)(1+t+\rho) = 2(1-xt+\rho) = 2(1-xt) \left\{ 1 + \left(1 - \frac{(x^2-1)t^2}{(1-xt)^2} \right)^{\frac{1}{2}} \right\}.$$

Since [1, vol. 1, p. 101]

$$2^\alpha \{ 1 + (1-t)^{\frac{1}{2}} \}^{-\alpha} = \sum_{r=0}^{\infty} \frac{(x)_{2r}}{r! (x+1)_r} 2^{-2r} t^r,$$

we have

$$\begin{aligned}
 2^{2\alpha}(1-t+\rho)^{-\alpha}(1+t+\rho)^{-\alpha} &= \sum_{r=0}^{\infty} \frac{(\alpha)_{2r}}{r!(\alpha+1)_r} \left(\frac{x^2-1}{4}\right)^r \frac{t^{2r}}{(1-xt)^{\alpha+2r}} \\
 &= \sum_{r=0}^{\infty} \frac{(\alpha)_{2r}}{r!(\alpha+1)_r} \left(\frac{x^2-1}{4}\right)^r t^{2r} \sum_{s=0}^{\infty} \frac{s!}{(\alpha+2r)_s} x^s t^s \\
 &= \sum_{n=0}^{\infty} (\alpha)_n t^n \sum_{2r \leq n} \frac{x^{n-2r} (x^2-1)^r}{2^{2r} r! (\alpha+1)_r (n-2r)!}.
 \end{aligned}$$

Since [1, vol. 2. p. 175]

$$\begin{aligned}
 \sum_{2r \leq n} \frac{x^{n-2r} (x^2-1)^r}{2^{2r} r! (\alpha+1)_r (n-2r)!} &= \frac{1}{(2\alpha+1)_n} C_n^{\left(\alpha+\frac{1}{2}\right)}(x) \\
 &= \frac{1}{(2\alpha+1)_n} \frac{(2\alpha+1)_n}{(\alpha+1)_n} P_n^{(\alpha, \alpha)}(x) = \frac{1}{(\alpha+1)_n} P_n^{(\alpha, \alpha)}(x),
 \end{aligned}$$

(9) follows at once.

To prove (8) we take

$$\begin{aligned}
 \left(\frac{1+t+\rho}{1-t+\rho}\right)^{\alpha} &= \left(1 + \frac{2t}{1-t+\rho}\right)^{\alpha} = \sum_{r=0}^{\infty} (-1)^r \frac{(-\alpha)_r}{r!} \left(\frac{1-t+\rho}{2}\right)^{-r} t^r \\
 &= \sum_{r=0}^{\infty} (-1)^r \frac{(-\alpha)_r}{r!} \frac{t^r}{(1-t)^r} \sum_{s=0}^{\infty} \frac{(r)_{2s}}{s!(r+1)_s} \left(\frac{x-1}{2}\right)^s \frac{t^s}{(1-t)^{2s}} \\
 &= \sum_{r,s=0}^{\infty} (-1)^r \frac{(-\alpha)_r (r)_{2s}}{(r+s)! s!} \left(\frac{x+1}{2}\right)^s t^{r+s} \sum_{j=0}^{\infty} \frac{(r+2s)_j}{j!} t^j \\
 &= \sum_{n=0}^{\infty} t^n \sum_{r+s+j=n} (-1)^r \frac{(-\alpha)_r (r)_{2s+j}}{(r+s)! s! j!} \left(\frac{x-1}{2}\right)^s \\
 &= \sum_{n=0}^{\infty} t^n \sum_{s=0}^n \frac{1}{s!} \left(\frac{x-1}{2}\right)^s \sum_{r=0}^{n-s} (-1)^r \frac{(-\alpha)_r (r)_{n-r+s}}{(r+s)! (n-r-s)!}
 \end{aligned}$$

$$\begin{aligned}
&= 1 + \alpha \sum_{n=1}^{\infty} t^n \sum_{s=0}^{n-1} \frac{1}{s!(s+1)!} \frac{(n+s-1)!}{(n-s-1)!} \left(\frac{x-1}{2}\right)^s \\
&\quad \cdot \sum_{r=0}^{n-1} \frac{(-\alpha+1)_r (-n+s+1)_r}{r!(s+2)_r} \\
&= 1 + \alpha \sum_{n=1}^{\infty} t^n \frac{(\alpha+1)_{n-1}}{n!} \sum_{s=0}^{n-1} \frac{(-n+1)_s (n)_s}{s!(\alpha+1)_s} \left(\frac{x-1}{2}\right)^s \\
&= 1 + \alpha \sum_{n=1}^{\infty} \frac{t^n}{n} P_{n-1}^{(\alpha, -\alpha)}(x).
\end{aligned}$$

3. Making use of the formulas of § 1 numerous relations involving the JACOBI polynomial are easily obtained. For brevity we put

$$(14) \quad f_0^{(\alpha, \beta)}(x) = 1, \quad f_n^{(\alpha, \beta)}(x) = \frac{\nu P_n^{(\alpha, \beta)}(x) + \mu P_{n-1}^{(\alpha, \beta)}(x)}{\lambda + n} \quad (n \geq 1),$$

where λ, μ are defined by (6). Then it follows immediately from (7) that

$$(15) \quad f_n^{(\alpha+\gamma, \beta+\delta)}(x) = \sum_{r=0}^n f_r^{(\alpha, \beta)}(x) f_{n-r}^{(\gamma, \delta)}(x).$$

Also using (2) and (7) we get

$$(16) \quad P_n^{(\alpha+\gamma, \beta+\delta)}(x) = \sum_{r=0}^n f_r^{(\alpha, \beta)}(x) P_{n-r}^{(\gamma, \delta)}(x).$$

Similarly it follows from (5), (7), (8), (9), that

$$\begin{aligned}
(17) \quad f_n^{(\alpha, \beta)}(x) &= \frac{\lambda}{\lambda + n} P_n^{(\lambda, \lambda)}(x) \\
&+ \sum_{r=1}^{n-1} \frac{\lambda \mu}{r(\lambda + n - r)} P_{r-1}^{(\mu, -\mu)}(x) P_{n-r}^{(\lambda, \lambda)}(x).
\end{aligned}$$

As special cases of (15) we may mention

$$(18) \quad \frac{\alpha + \beta}{\alpha + \beta + n} P_n^{(\alpha+\beta, \alpha+\beta)}(x) = \sum_{r=0}^n \frac{\alpha\beta}{(\alpha+r)(\beta+n-r)} P_r^{(\alpha, \alpha)}(x) P_{n-r}^{(\beta, \beta)}(x),$$

$$(19) \quad \frac{\alpha + \beta}{n} P_{n-1}^{(\alpha+\beta, -\alpha-\beta)}(x) = \frac{\alpha}{n} P_{n-1}^{(\alpha, -\alpha)}(x) \\ + \sum_{r=1}^{n-1} \frac{\alpha\beta}{r(n-r)} P_{r-1}^{(\alpha, -\alpha)}(x) P_{n-r-1}^{(\beta, -\beta)}(x) + \frac{\beta}{n} P_{n-1}^{(\beta, -\beta)}(x).$$

We have also

$$(20) \quad \sum_{r=0}^n f_r^{(\alpha, \beta)}(x) f_{n-r}^{(\beta, \alpha)}(x) = \frac{\alpha + \beta}{\alpha + \beta + n} P_n^{(\alpha+\beta, \alpha+\beta)}(x),$$

$$(21) \quad \sum_{r=0}^n f_n^{(\alpha, \beta)}(x) f_{n-r}^{(-\beta, -\alpha)}(x) = \frac{\alpha - \beta}{n} P_{n-1}^{\alpha-\beta, \beta-\alpha}(x) \quad (n \geq 1).$$

Also we note that

$$(22) \quad \sum_{r=0}^n f_r^{(\alpha, \beta)}(x) f_{n-r}^{(-\alpha, -\beta)}(x) = \begin{cases} 1 & (n=0) \\ 0 & (n < 1), \end{cases}$$

$$(23) \quad \sum_{r=0}^n \frac{\alpha^2}{(\alpha+r)(\alpha+r-n)} P_r^{(\alpha, \alpha)}(x) P_{n-r}^{(-\alpha, -\alpha)}(x) = \begin{cases} 1 & (n=0) \\ 0 & (n < 0). \end{cases}$$

A like formula involving $P_n^{(\alpha, -\alpha)}(x)$ is implied by (8).

Additional formulas can be obtained by using (12). For example we have from (7), (12), and (13).

$$(24) \quad f_n^{(\alpha, \beta)}(x) = \sum_{r=0}^n \frac{\alpha\beta}{(\alpha+r)(\beta+n-r)} P_r^{\alpha, -1}(x) P_{n-r}^{(-1, \beta)}(x).$$

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