Applied Complex Analysis

1 Solution Sheet 4

1.1 **Problem 1**

1.1.1 Problem 1.1

Since $\int_{-1}^{1} x dx = 0$, we have no logarithmic growth at infinity. Thus by the formula relating log to Cauchy transforms we find for

$$F(x) = \int_{x}^{1} t dt = \frac{1 - x^{2}}{2}$$

that

$$\int_{-1}^{1} \log|z - x| x dx = \Re \left(2i\pi \mathcal{C}F(z) \right)$$

So we just have to work out the Cauchy transform. Try as an ansatz

$$\frac{1 - z^2 \log(z - 1) - \log(z + 1)}{2\pi i}$$

We only need to remove the growth at infinity. We do so via:

$$\log(z-1) - \log(z+1) = -\frac{2}{z} + O(z^{-3})$$

telling us

$$CF(z) = \frac{1 - z^2 \log(z - 1) - \log(z + 1)}{2\pi i} - \frac{z}{2\pi i}$$

and

$$\int_{-1}^{1} \log|z - x| x dx = \Re\left(\frac{1 - z^2}{2} (\log(z - 1) - \log(z + 1)) - z\right)$$

Verification

We can confirm the formula:

H(f,x) = -hilbert(f,x)

using ApproxFun, SingularIntegralEquations, Plots, QuadGK, LinearAlgebra, SpecialFunctions import ApproxFunOrthogonalPolynomials: Recurrence

```
H(f) = -hilbert(f)
z = 2+im
x = Fun()
\pi*logkernel(x,z) , real((1-z^2)/2 * (log(z-1)-log(z+1)) - z)
```

(-0.2679858257813376, -0.26798582578133745)

1.1.2 Problem 1.2

From the hint and the fact that $a\sin 1 = \pi/2$ we have

$$F(x) = \frac{\pi}{4} - \frac{x\sqrt{1 - x^2} + \sin x}{2} = \frac{\cos x - x\sqrt{1 - x^2}}{2}$$

and (for $f(x) = \sqrt{1 - x^2}$)

$$\int_{-1}^{1} f(x) dx = F(-1) = \frac{\pi}{2}$$

Thus we need to determine the Cauchy transform of F(x). Using the usual techniques of subtracting out the growth at infinity

$$C[x\sqrt{1-x^2}](z) = \frac{z\sqrt{z-1}\sqrt{z+1} - z^2 + 1/2}{2i}$$

Using the hint allows us to relate the Cauchy transform of $a\sin x$ to that of $a\cos x$. Recall from lectures

$$Cacos(z) = \frac{\log(\sqrt{z-1} + \sqrt{z+1})}{i} - \frac{\log(z+1)}{2i} + i \log 2$$

Thus we have

$$CF(z) = \frac{\log(\sqrt{z-1} + \sqrt{z+1})}{2i} - \frac{\log(z+1)}{4i} + i\frac{\log 2}{2} - \frac{z\sqrt{z-1}\sqrt{z+1} - z^2 + 1/2}{4i}$$

And

$$Mf(z) = \frac{\log(z+1)}{2} + 2\mathrm{i}\mathcal{C}F(z) = \log(\sqrt{z-1} + \sqrt{z+1}) - \log 2 - \frac{z\sqrt{z-1}\sqrt{z+1} - z^2 + 1/2}{2}$$

taking the real part and multiplying by π gives the answer.

Verification

```
x = Fun()

f = sqrt(1-x^2)

z = 1+im

\pi*logkernel(f, z), \pi*real(log(sqrt(z-1)+sqrt(z+1))-log(2) - (z*sqrt(z-1)sqrt(z+1)-z^2+1/2)/2)

(0.556055856991731, 0.556055856991731)
```

1.1.3 Problem 1.3

We want to solve

$$\int_{-1}^{1} \log|x - t| u(t) dt = \frac{1}{x^2 + 1}$$

differentiating and multiplying though by $1/\pi$ we have

$$\frac{1}{\pi} \int_{-1}^{1} \frac{u(t)}{x - t} dt = -\frac{2x}{\pi (1 + x^2)^2}$$

This is an inverse Hilbert problem so we know

$$u(x) = -\frac{1}{\sqrt{1-x^2}}H[\sqrt{1-t^2}f(t)](x) + \frac{C}{\sqrt{1-x^2}}$$

for

$$f(x) = -\frac{2x}{\pi(1+x^2)^2}.$$

We determine the Cauchy transform of $\sqrt{1-x^2}f(x)$ using the usual methods: start with the ansatz

$$\phi(z) = -\frac{\sqrt{z-1}\sqrt{z+1}}{2i} \frac{2z}{\pi(1+z^2)^2}$$

This decays at infinity so we just need to remove the pole at $\pm i$. Here we determine:

$$\phi(z) = -\frac{\sqrt{\mathrm{i} - 1}\sqrt{\mathrm{i} + 1}}{\pi} \left(-\frac{1}{4(z - \mathrm{i})^2} + \frac{\mathrm{i}}{8(z - \mathrm{i})} + O(1) \right)$$

and

$$\phi(z) = -\frac{\sqrt{-i-1}\sqrt{1-i}}{\pi} \left(\frac{1}{4(z+i)^2} + \frac{i}{8(z+i)} + O(1) \right)$$

Telling us that

$$C[\sqrt{1-t^2}f(t)](z) = -\frac{\sqrt{z-1}\sqrt{z+1}}{2\mathrm{i}} \frac{2z}{\pi(1+z^2)^2} + \frac{\sqrt{\mathrm{i}-1}\sqrt{\mathrm{i}+1}}{\pi} \left(-\frac{1}{4(z-\mathrm{i})^2} + \frac{\mathrm{i}}{8(z-\mathrm{i})} \right) + \frac{\sqrt{-\mathrm{i}-1}\sqrt{1-\mathrm{i}}}{\pi} \left(\frac{1}{4(z+\mathrm{i})^2} + \frac{\mathrm{i}}{8(z+\mathrm{i})} \right)$$

Thus we have

$$H[\sqrt{1-t^2}f](x) = -i(C^+ + C^-)[\sqrt{1-t^2}f](x)$$

$$= -\frac{2i\sqrt{i-1}\sqrt{i+1}}{\pi} \left(-\frac{1}{4(x-i)^2} + \frac{i}{8(x-i)}\right)$$

$$-\frac{2i\sqrt{-i-1}\sqrt{1-i}}{\pi} \left(\frac{1}{4(x+i)^2} + \frac{i}{8(x+i)}\right)$$

In other words, for

$$\tilde{u}(x) = \frac{2\mathrm{i}\sqrt{\mathrm{i} - 1}\sqrt{\mathrm{i} + 1}}{\pi\sqrt{1 - x^2}} \left(-\frac{1}{4(x - \mathrm{i})^2} + \frac{\mathrm{i}}{8(x - \mathrm{i})} \right) + \frac{2\mathrm{i}\sqrt{-\mathrm{i} - 1}\sqrt{1 - \mathrm{i}}}{\pi\sqrt{1 - x^2}} \left(\frac{1}{4(x + \mathrm{i})^2} + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \right) + \frac{2\mathrm{i}\sqrt{-\mathrm{i} - 1}\sqrt{1 - \mathrm{i}}}{\pi\sqrt{1 - x^2}} \left(\frac{1}{4(x + \mathrm{i})^2} + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \right) + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \left(\frac{1}{4(x + \mathrm{i})^2} + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \right) + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \left(\frac{1}{4(x + \mathrm{i})^2} + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \right) + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \left(\frac{1}{4(x + \mathrm{i})^2} + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \right) + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \left(\frac{1}{4(x + \mathrm{i})^2} + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \right) + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \left(\frac{1}{4(x + \mathrm{i})^2} + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \right) + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \left(\frac{\mathrm{i}}{4(x + \mathrm{i})^2} + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \right) + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \left(\frac{\mathrm{i}}{4(x + \mathrm{i})^2} + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \right) + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \left(\frac{\mathrm{i}}{4(x + \mathrm{i})^2} + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \right) + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \left(\frac{\mathrm{i}}{4(x + \mathrm{i})^2} + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \right) + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \left(\frac{\mathrm{i}}{4(x + \mathrm{i})^2} + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \right) + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \left(\frac{\mathrm{i}}{4(x + \mathrm{i})^2} + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \right) + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \left(\frac{\mathrm{i}}{4(x + \mathrm{i})^2} + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \right) + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \left(\frac{\mathrm{i}}{4(x + \mathrm{i})^2} + \frac{\mathrm{i}}{8(x + \mathrm{i})^2} \right)$$

we have

$$u(x) = \tilde{u}(x) + \frac{C}{\sqrt{1 - x^2}}.$$

To find C we impose the condition that

$$\int_{-1}^{1} \log|t| u(t) \mathrm{d}t = 1$$

We thus need to determine C. Recall that

$$\frac{1}{\pi} \int_{-1}^{1} \frac{\log(z-x)}{\sqrt{1-x^2}} dx = 2\log(\sqrt{z-1} + \sqrt{z+1}) - 2\log 2$$

Thus for $x \in [-1, 1]$ we have

$$\frac{1}{\pi} \int_{-1}^{1} \frac{\log|x-t|}{\sqrt{1-t^2}} dt = 2\Re(\log(i\sqrt{1-x} + \sqrt{x+1}) - 2\log 2)$$

or in particular

$$\frac{1}{\pi} \int_{-1}^{1} \frac{\log|x|}{\sqrt{1-x^2}} dx = \log(1/2)$$

Thus we want to solve

$$\int_{-1}^{1} \log|t|\tilde{u}(t)dt + \pi C \log(1/2) = 1$$

i.e.

$$C = (1 - \int_{-1}^{1} \log|t|\tilde{u}(t)dt) \frac{1}{\pi \log(1/2)}$$

Check derivation

Let's check the derivation. First we can calculate u numerically:

```
L = SingularIntegral(0) : JacobiWeight(-0.5,-0.5,Chebyshev())
```

$$x = Fun()$$

 $g = 1/(x^2+1)$
 $u = (\pi * L) \setminus g$

$$\pi*logkernel(u, 0.1)$$
 , g(0.1)

(0.990099009900991, 0.9900990099009912)

Differentiating it satisfies $Hu = g'/(\pi)$:

```
H(u,0.1) , g'(0.1)/(\pi) , -(2*0.1)/(\pi*(1+0.1^2)^2)
(-0.062407584782646346, -0.062407584782646346, -0.062407584782627326)
The Cauchy transform also works:
f = g'/(\pi)
z = 1 + im
\psi = z \rightarrow -sqrt(z-1)sqrt(z+1)/(2im) * 2z/(\pi*(1+z^2)^2) +
                 sqrt(im-1)sqrt(im+1)/\pi * (-1/(4*(z-im)^2) +
im/(8(z-im))) +
                 sqrt(-im-1)sqrt(1-im)/\pi * (1/(4*(z+im)^2) +
im/(8(z+im))
cauchy(sqrt(1-x<sup>2</sup>)*f, z), \psi(z)
(-0.009150867763797385 + 0.0018378879027817108im,
-0.009150867763797393 + 0
.0018378879027817im)
```

Therefore the Hilbert transform is given by:

We thus have an expression for u, we are just missing the constant:

$$\tilde{\mathbf{u}} = \mathbf{x} \rightarrow -\mathbf{Hf}(\mathbf{x})/\mathbf{sqrt}(1-\mathbf{x}^2)$$

$$C = u(0.0) + Hf(0.0)$$

 $u(0.1) \approx \tilde{u}(0.1) + C/sqrt(1-0.1^2)$

true

We can find C in terms of the relevant integral, which we call D:

D = quadgk(x -> x == 0 ? 0.0 :
$$\tilde{u}(x)*log(abs(x)),-1,1)$$
[1]
C, $(1-D)/(\pi*log(1/2))$

$$(-0.3247204711377926 + 0.0im, -0.32472047136213555 + 0.0im)$$

1.2 Problem 2

1.2.1 **Problem 2.1**

From Lecture 17 we know that we want to solve

1.

$$v_{xx} + v_{yy} = 0$$

for
$$z \notin [-1, 1] \cup i$$

2.

$$v(z) \sim \log|z|$$

as $z \to \infty$

3.

$$v(z) \sim \log|z - i|$$

as $z \rightarrow i$

4.

$$v(x,0) = D$$

for some unknown constant D on [-1,1].

1.2.2 **Problem 2.2**

We write

$$v(x,y) = \int_{-1}^{1} u(t) \log |z - t| dt + \log |z - i|$$

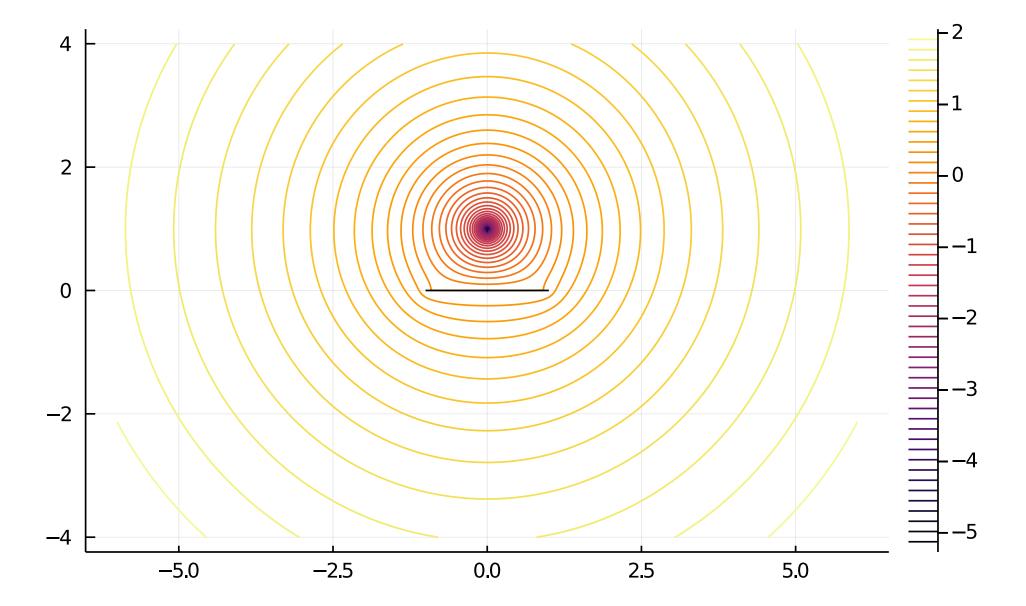
The behaviour at infinity requires that $\int_{-1}^{1} u(t) dt = 0$. We further have the singular integral equation

$$\int_{-1}^{1} u(t) \log |x - t| dt = D - \log |x - i|$$

which follows from D = v(x, 0)

We can actually solve this numerically:

```
 w = SingularIntegral(0) \setminus (-log(abs(x-im))/\pi) 
 u = w - sum(w)/(\pi*sqrt(1-x^2)) # ensure integrates to zero 
 v = z -> \pi*logkernel(u, z) + log(abs(z-im)) 
 D = v(0) 
 xx = -6:0.01:6; yy = -4:0.011:4 
 V = v.(xx' .+ im*yy) 
 contour(xx, yy, V; nlevels=50) 
 plot!(domain(x); color=:black, legend=false, ratio=1.0)
```



1.2.3 **Problem 2.3**

As usual for logarithmic singular integral equations we want to solve

$$\frac{1}{\pi} \int_{-1}^{1} \frac{u(t)}{x - t} dt = \frac{f'(x)}{\pi}$$

we need to be a bit careful differentiating f:

$$\frac{\mathrm{d}}{\mathrm{d}x}\log|x-\mathrm{i}| = \frac{\mathrm{d}}{\mathrm{d}x}\log\sqrt{x^2+1} = \frac{x}{x^2+1}$$

Now we do our usual game and solve for u using the inverse Hilbert transform formula. That is, first calculate

$$C[\sqrt{1-x^2}\frac{x}{x^2+1}](z) = \frac{z\sqrt{z-1}\sqrt{z+1}}{2\mathrm{i}(z^2+1)} - \frac{1}{2\mathrm{i}} + \frac{\mathrm{i}\sqrt{\mathrm{i}-1}\sqrt{\mathrm{i}+1}}{4(z-\mathrm{i})} + \frac{\mathrm{i}\sqrt{-\mathrm{i}-1}\sqrt{-\mathrm{i}+1}}{4(z+\mathrm{i})}$$

Therefore, we know that

$$u(x) = -\frac{\sqrt{i-1}\sqrt{i+1}}{2\pi(x-i)\sqrt{1-x^2}} - \frac{\sqrt{-i-1}\sqrt{-i+1}}{2\pi(x+i)\sqrt{1-x^2}} + \frac{C}{\sqrt{1-x^2}}$$

We can show (e.g. by finding its Cauchy transform and looking at the asymptotic behaviour) that

$$\int_{-1}^{1} \left[-\frac{\sqrt{i-1}\sqrt{i+1}}{2\pi(x-i)\sqrt{1-x^2}} - \frac{\sqrt{-i-1}\sqrt{-i+1}}{2\pi(x+i)\sqrt{1-x^2}} \right] dx = 1$$

Combined with the fact that

$$\int_{-1}^{1} \frac{1}{\sqrt{1-x^2}} = \pi$$

we find that $C = -1/\pi$.

Verification Let's check our work. First we see that the Hilbert transform of u does indeed satisfy the specified equation (using the numerical u as calculated above):

```
fp = x -> -x/(x^2+1)  
# note that the numerically calculated u is the negative of the solution  
# we calculated since it satisfies H(u) = -f'/\pi  
H(u, 0.1), fp(0.1)/\pi
```

(-0.03151583031523278, -0.031515830315226805)

And the Cauchy transform of $\sqrt{1-x^2}f'(x)$ satisfies the derived formula:

```
\begin{array}{lll} (0.02014804460385935 - 0.004468734515943387 im, \ 0.02014804460385937 - 0.0044 \\ 68734515943457 im) \\ \text{Therefore we can invert to the Hilbert transform for } f': \\ w &= -\text{H}(\text{sqrt}(1-\text{x}^2)\text{fp}(\text{x}))/\text{sqrt}(1-\text{x}^2) \\ w2 &= \text{sqrt}(\text{im}-1)\text{sqrt}(\text{im}+1)/(2(\text{x}-\text{im}) * \text{sqrt}(1-\text{x}^2)) + \\ \end{array}
```

And we have recovered u up to $C/\sqrt{1-x^2}$:

$$C = -1/\pi$$

```
-u(0.1), -w2(0.1)/\pi + C/sqrt(1-0.1^2)
(0.1280330340643996, 0.12803303406431615 - 0.0im)
```

1.3 Problem 3

1.3.1 **Problem 3.1**

We actually start by showing the second properties of Problem 3.2, for all α :

$$\frac{\mathrm{d}}{\mathrm{d}x} \left[x^{\alpha} \mathrm{e}^{-x} L_n^{(\alpha)}(x) \right] = \frac{1}{n!} \frac{\mathrm{d}^{n+1}}{\mathrm{d}x^{n+1}} \left[x^{\alpha+n} \mathrm{e}^{-x} \right]
= (n+1) x^{\alpha-1} \mathrm{e}^{-x} \frac{x^{1-\alpha} \mathrm{e}^x}{(n+1)!} \frac{\mathrm{d}^{n+1}}{\mathrm{d}x^{n+1}} \left[x^{\alpha+n} \mathrm{e}^{-x} \right]
= (n+1) x^{\alpha-1} \mathrm{e}^{-x} L_{n+1}^{(\alpha-1)}(x).$$

Expanding out the derivative we see

$$x^{\alpha-1}e^{-x}\left((\alpha-x)L_n^{(\alpha)}(x) + (L_n^{(\alpha)})'(x)\right) = (n+1)x^{\alpha-1}e^{-x}L_{n+1}^{(\alpha-1)}(x)$$

or in other words

$$(\alpha - x)L_n^{(\alpha)}(x) + (L_n^{(\alpha)})'(x) = (n+1)L_{n+1}^{(\alpha-1)}(x)$$

By induction with the fact $L_0^{(\alpha)}(x)=1$, we therefore get

$$L_n^{(\alpha)}(x) = \frac{(\alpha + 1 - x)L_{n-1}^{(\alpha+1)}(x) + (L_n^{(\alpha+1)})'(x)}{n}$$

is a degree n polynomial. We further have that the leading coefficient is

$$L_n^{(\alpha)}(x) = -\frac{x}{n} L_{n-1}^{(\alpha+1)}(x) + O(x^{n-1}) = \frac{x^2}{n(n-1)} L_{n-2}^{(\alpha+2)}(x) + O(x^{n-1}) = \cdots$$

$$= \frac{(-1)^n x^n}{n!} L_0^{(\alpha+n)}(x) + O(x^{n-1})$$

$$= \frac{(-1)^n x^n}{n!} + O(x^{n-1})$$

We now show orthogonality with lower degree polynomials using integration by parts:

$$\int_0^\infty L_n^{(\alpha)}(x) p_m(x) x^{\alpha} e^{-x} dx = \int_0^\infty \frac{1}{n!} \frac{d^n}{dx^n} \left[x^{\alpha+n} e^{-x} \right] p_m(x) dx = (-1)^n \int_0^\infty \frac{1}{n!} \left[x^{\alpha+n} e^{-x} \right] p_m^{(n)} dx$$

since $p_m^{(n)}(x) = 0$. Note we use the fact that

$$\frac{\mathrm{d}^k}{\mathrm{d}x^k} \left[x^{\alpha+n} \mathrm{e}^{-x} \right]$$

vanishes at zero to ignore the boundary terms in integration by parts.

1.3.2 **Problem 3.2**

We showed the second property as part of 3.1. For the first part, it is clear that we have the correct constant. Now we show orthogonality with all degree m < n-1 polynomials (using the fact that $x^{\alpha+1}e^{-x}$ is zero at x=0):

$$\int_0^\infty \frac{dL_n^{(\alpha)}(x)}{dx} p_m(x) x^{\alpha+1} e^{-x} dx = -\int_0^\infty L_n^{(\alpha)}(x) (x p_m'(x) + (\alpha+1) p_m - x p_m) x^{\alpha} e^{-x} dx = 0$$

since $(xp'_m(x) + (\alpha + 1)p_m - xp_m)$ is degree m + 1 < n.

For the third part, use the product rule on the last derivative:

$$(n+1)L_{n+1}^{(\alpha)}(x) = \frac{x^{-\alpha}e^{x}}{n!} \frac{d^{n}}{dx^{n}} \frac{d}{dx} \left[x^{\alpha+n+1}e^{-x} \right]$$

$$= \frac{x^{-\alpha}e^{x}}{n!} \frac{d^{n}}{dx^{n}} \left[(\alpha+n+1)x^{\alpha+n}e^{-x} - x^{\alpha+n+1}e^{-x} \right]$$

$$= (\alpha+n+1)L_{n}^{(\alpha)}(x) - xL_{n}^{(\alpha+1)}(x)$$

For the last result, we apply the product rule n times:

$$L_{n}^{(\alpha+1)}(x) = \frac{x^{-1-\alpha}e^{x}}{n!} \frac{d^{n-1}}{dx^{n-1}} \frac{d}{dx} \left[xx^{\alpha+n}e^{-x} \right]$$

$$= \frac{x^{-1-\alpha}e^{x}}{n!} \frac{d^{n-1}}{dx^{n-1}} \left[x^{\alpha+n}e^{-x} \right] + \frac{x^{-1-\alpha}e^{x}}{n!} \frac{d^{n-1}}{dx^{n-1}} x \frac{d}{dx} \left[x^{\alpha+n}e^{-x} \right]$$

$$= \frac{2}{n} L_{n-1}^{(\alpha+1)}(x) + \frac{x^{-1-\alpha}e^{x}}{n!} \frac{d^{n-2}}{dx^{n-2}} x \frac{d^{2}}{dx^{2}} \left[x^{\alpha+n}e^{-x} \right]$$

$$= \frac{3}{n} L_{n-1}^{(\alpha+1)}(x) + \frac{x^{-1-\alpha}e^{x}}{n!} \frac{d^{n-3}}{dx^{n-3}} x \frac{d^{3}}{dx^{3}} \left[x^{\alpha+n}e^{-x} \right]$$

$$\vdots$$

$$= \frac{n}{n} L_{n-1}^{(\alpha+1)}(x) + \frac{x^{-\alpha}e^{x}}{n!} \frac{d^{n}}{dx^{n}} \left[x^{\alpha+n}e^{-x} \right]$$

$$= L_{n-1}^{(\alpha+1)}(x) + L_{n}^{(\alpha)}(x)$$

1.3.3 **Problem 3.3**

Note that relationship 3 above did not depend on $\alpha > -1$. We therefore have from 3.2, comibing property (3) and (4),

$$\begin{split} xL_n^{(\alpha)}(x) &= -(n+1)L_{n+1}^{(\alpha-1)}(x) + (n+\alpha)L_n^{(\alpha-1)}(x) \\ &= -(n+1)L_{n+1}^{(\alpha)}(x) + (n+1)L_n^{(\alpha)}(x) + (n+\alpha)L_n^{(\alpha)}(x) - (n+\alpha)L_{n-1}^{(\alpha)}(x) \\ &= -(n+\alpha)L_{n-1}^{(\alpha)}(x) + (2n+\alpha+1)L_n^{(\alpha)}(x) - (n+1)L_{n+1}^{(\alpha)}(x) \end{split}$$

The Jacobi operator therefore has the form

$$x \begin{pmatrix} L_0^{(\alpha)}(x) \\ L_1^{(\alpha)}(x) \\ \vdots \end{pmatrix} = \begin{pmatrix} \alpha+1 & -1 \\ -1-\alpha & \alpha+3 & -2 \\ & -2-\alpha & \alpha+5 & -3 \\ & & -3-\alpha & \alpha+7 & -4 \\ & & & -4-\alpha & \alpha+9 & \cdots \end{pmatrix} \begin{pmatrix} L_0^{(\alpha)}(x) \\ L_1^{(\alpha)}(x) \\ \vdots \end{pmatrix}$$

1.4 Problem 4

1.4.1 Problem 4.1

Note that

$$\frac{d}{dx}e^{-x/2}u(x) = e^{-x/2}(-\frac{u(x)}{2} + u'(x))$$

Thus

$$\frac{d}{dx}e^{-x/2}u(x) = e^{-x/2}(u'(x) - \frac{u(x)}{2} - xu(x))$$

We have the derivative operator from $L_k(x)$ to $L_k^{(1)}(x)$ as:

$$D = \begin{pmatrix} 0 & -1 & & \\ & & -1 & \\ & & \ddots \end{pmatrix}$$

and the Multiplication operator for $\alpha = 0$ (from Problem 3.3)

$$J^{\top} = \begin{pmatrix} 1 & -1 \\ -1 & 3 & -2 \\ & \ddots & \ddots & \ddots \end{pmatrix}$$

and the conversion operator (from Problem 3.2 property 4)

$$S = \begin{pmatrix} 1 & -1 & & \\ & 1 & -1 & \\ & & \ddots & \ddots \end{pmatrix}$$

We thus have multiplication by x from basis to the other as

$$SJ^{\top} = \begin{pmatrix} 2 & -4 & 2 \\ -1 & 5 & -7 & 3 \\ & -2 & 8 & -10 & 4 \\ & & \ddots & \ddots & \ddots \end{pmatrix}$$

Putting everything together, we get the operator

```
D = Derivative() : Laguerre(0) \rightarrow Laguerre(1)
     S = I : Laguerre(0) \rightarrow Laguerre(1)
      Jt = Recurrence(Laguerre(0))
        (D - S/2 - S*Jt)[1:10,1:10]
      10\times0*(10 \text{ BandedMatrices.BandedMatrix}(*0\{\text{Complex}\{\text{Float64}\},\text{Array}))
      {Complex{Float64},2
     },Base.OneTo{Int64}}:
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     24.5+0.0im -9.0+0.0im(*0.0*( (*0.0*( (*0.0*( (*0.0*( (*0.0*( -26.5+0.0im))))
     27.5+0.0im(*@.@*((*@.@*((*@.@*(9.0+0.0im-29.5+0.0im)))))
```

1.4.2 Problem 4.2

We have

$$\frac{e^x}{x^{\alpha}} \frac{d}{dx} \left[x^{\alpha+1} e^{-x} \frac{dL_n^{(\alpha)}}{dx} \right] = -\frac{e^x}{x^{\alpha}} \frac{d}{dx} \left[x^{\alpha+1} e^{-x} \frac{L_{n-1}^{(\alpha+1)}}{dx} \right]$$
$$= -nL_n^{(\alpha)}(x)$$

Therefore $\lambda_n = -n$. This can be expanded in the form:

$$x\frac{\mathrm{d}^2 L_n^{(\alpha)}}{\mathrm{d}x^2} + (\alpha + 1 - x)\frac{\mathrm{d}L_n^{(\alpha)}}{\mathrm{d}x} = -nL_n^{(\alpha)}(x)$$