Legendre Polynomials

 $(n+1)L_{n+1}(t) = (2n+1)tL_n(t) - nL_{n-1}(t).$

Legendre Polynomial on [-1,1]

• Bonnet's recursion formula

$$L_0(t) = 1$$

$$L_1(t) = t$$

$$L_2(t) = 2^{-1}(3t^2 - 1)$$

$$L_3(t) = 2^{-1}(5t^3 - 3t)$$

$$L_4(t) = 8^{-1}(35t^4 - 30t^2 + 3)$$

$$L_5(t) = 8^{-1}(63t^5 - 70t^3 + 15t)$$

$$L_6(t) = 16^{-1}(231t^6 - 315t^4 + 105t^2 - 5)$$

$$L_7(t) = 16^{-1}(429t^7 - 693t^5 + 315t^3 - 35t)$$

$$L_8(t) = 128^{-1}(6435t^8 - 12012t^6 + 6930t^4 - 1260t^2 + 35)$$

$$L_9(t) = 128^{-1}(12155t^9 - 25740t^7 + 18018t^5 - 4620t^3 + 315t)$$

$$L_{10}(t) = 256^{-1}(46189t^{10} - 109395t^8 + 90090t^6 - 30030t^4 + 3465t^2 - 63)$$

• Othonormal basis

$$P_n(t) = \left(\frac{2n+1}{2}\right)^{1/2} L_n(t)$$

$$\begin{split} P_0(t) &= (1/2)^{1/2} 2^0 \\ P_1(t) &= (3/2)^{1/2} 2^{0t} \\ P_2(t) &= (5/2)^{1/2} 2^{-1} (3t^2 - 1) \\ P_3(t) &= (7/2)^{1/2} 2^{-1} (5t^3 - 3t) \\ P_4(t) &= (9/2)^{1/2} 2^{-3} (35t^4 - 30t^2 + 3) \\ P_5(t) &= (11/2)^{1/2} 2^{-3} (63t^5 - 70t^3 + 15t) \\ P_6(t) &= (13/2)^{1/2} 2^{-4} (231t^6 - 315t^4 + 105t^2 - 5) \\ P_7(t) &= (15/2)^{1/2} 2^{-4} (429t^7 - 693t^5 + 315t^3 - 35t) \\ P_8(t) &= (17/2)^{1/2} 2^{-7} (6435t^8 - 12012t^6 + 6930t^5 - 1260t^2 + 35) \\ P_9(t) &= (19/2)^{1/2} 2^{-7} (12155t^9 - 25740t^7 + 18018t^5 - 4620t^3 + 315t) \\ P_{10}(t) &= (21/2)^{1/2} 2^{-8} (46189t^{10} - 109395t^8 + 90090t^6 - 30030t^4 + 3465t^2 - 63) \\ \end{split}$$

Legendre Polynomial on [0,1]

$$\begin{split} P_{n+1}(t) &= (2n+3)^{1/2} \left[\frac{(2n+1)^{1/2}}{n+1} (2t-1) P_n(t) - \frac{n}{(n+1)(2n-1)^{1/2}} P_{n-1}(t) \right], \\ \frac{P_n(t)}{(2n+1)^{1/2}} &= \frac{2(n-1)+1}{n} (2t-1) \frac{P_{n-1}(t)}{(2(n-1)+1)^{1/2}} - \frac{(n-2)+1}{n} \frac{P_{n-2}(t)}{(2(n-2)+1)^{1/2}} \right], \\ P_0(t) &= 1 \\ P_1(t) &= 3^{1/2} (2t-1) \\ P_2(t) &= 5^{1/2} (6t^2-6t+1) \\ P_3(t) &= 7^{1/2} (20t^3-30t^2+12t-1) \\ P_4(t) &= 9^{1/2} (70t^4-140t^3+90t^2-20t+1) \\ P_5(t) &= 11^{1/2} (252t^5-630t^4+560t^3-210t^2+30t-1) \\ P_6(t) &= 13^{1/2} (924t^6-2772t^5+3150t^4-1680t^3+420t^2-42t+1) \\ P_7(t) &= 15^{1/2} (3432t^7-12012t^6+16632t^5-11550t^4+4200t^3-756t^2+56t-1) \\ P_8(t) &= 17^{1/2} (12870t^8-51480t^7+84084t^6-72072t^5+34650t^4-9240t^3+1260t^2-72t+1) \\ P_9(t) &= 19^{1/2} (48620t^9-218790t^8+411840t^7-420420t^6+252252t^5-90090t^4+18480t^3-1980t^2+90t-1) \\ P_{10}(t) &= 21^{1/2} (184756t^{10}-923780t^9+1969110t^8-2333760t^7+1681680t^6-756756t^5+210210t^4-34320t^3+2970t^2-110t+1) \end{split}$$

Orthonormal Legendre Basis on [0,1]

