Solution (32.20)**:** We start by taking the recurrence relation

$$\left(1-x^2\right)P_n' = -nxP_n + nP_{n-1}. \tag{$*$}$$

Differentiating, this gives

$$\left(1-x^2\right)P_n'' - 2xP_n' = n\left(-P_n - xP_n' + P_{n-1}'\right).$$

We seek to show that

$$-xP_n' + P_{n-1}' = -nP_n.$$

At this point, I ran out of board space to deal with the generating functions and their ensuing mess of partial derivatives.

Solution (32.21)**:** Using $dv = P_m'(x)$, we integrate by parts to get

$$\begin{aligned}
\int_{-1}^{1}\left(1-x^2\right)P_n'(x)P_m'(x)\,dx &= P_m(x)P_n'(x)\left(1-x^2\right)\Big|_{-1}^{1} - \int_{-1}^{1}\frac{d}{dx}\left(\left(1-x^2\right)P_n'(x)\right)P_m(x)\,dx\\
&= -\int_{-1}^{1}\left(\left(1-x^2\right)P_n''(x) - 2xP_n'(x)\right)P_m(x)\,dx\\
&= n(n+1)\int_{-1}^{1}P_n(x)P_m(x)\,dx\\
&= \frac{2n(n+1)}{2n+1}\delta_{mn}.
\end{aligned}$$

Solution (32.23)**:**

Solution (35.4)**:**

Solution (35.5)**:** Differentiating,

$$\begin{aligned}
\frac{dJ_0}{dx} &= \frac{1}{2\pi}\int_{-\pi}^{\pi}\frac{\partial}{\partial x}\left(e^{ix\sin(\gamma)}\right)d\gamma\\
&= \frac{1}{2\pi}\int_{-\pi}^{\pi}(i\sin(\gamma))e^{ix\sin(\gamma)}\,d\gamma\\
&= \frac{1}{2\pi}\int_{-\pi}^{\pi}i\left(\frac{1}{2i}\left(e^{i\gamma}-e^{-i\gamma}\right)\right)d\gamma\\
&= \frac{1}{2\pi}\int_{-\pi}^{\pi}\frac{1}{2}e^{ix\sin(\gamma)+i\gamma} - \frac{1}{2}e^{ix\sin(\gamma)-i\gamma}\,d\gamma\\
&= \frac{1}{2\pi}\int_{-\pi}^{\pi}\frac{1}{2}(\cos(x\sin(\gamma)+i\gamma) + i\sin(x\sin(\gamma)+i\gamma) - (\cos(x\sin(\gamma)-i\gamma) + i\sin(x\sin(\gamma)-i\gamma)))\,d\gamma
\end{aligned}$$

and with more tedious algebra, we obtain

$$\begin{aligned}
&= -\frac{1}{\pi}\int_{0}^{\pi}\cos(x\sin(\gamma)-\gamma)\,d\gamma\\
&= -J_1(x).
\end{aligned}$$

Evaluating

$$\frac{d}{dx}(xJ_1) = J_1 + x\frac{dJ_1}{dx},$$

we take

$$\begin{aligned}
\frac{d}{dx}(xJ_1) &= \frac{1}{\pi}\int_{0}^{\pi}\cos(x\sin(\gamma)-\gamma) - x\sin(\gamma)\sin(x\sin(\gamma)-\gamma)\,d\gamma\\
&= \frac{1}{\pi}\int_{0}^{\pi}\cos(x\sin(\gamma))\cos(\gamma) + \sin(x\sin(\gamma))\sin(\gamma) - x\sin(\gamma)\sin(x\sin(\gamma)-\gamma)\,d\gamma
\end{aligned}$$

$$
\begin{aligned}
&= \frac{1}{\pi}\int_0^{\pi} \cos(\gamma)\cos(x\sin(\gamma)) + \sin(\gamma)\sin(x\sin(\gamma)) - x\sin(\gamma)(\sin(x\sin(\gamma))\cos(\gamma) - \sin(\gamma)\cos(x\sin(\gamma)))\,d\gamma\\
&= \frac{1}{\pi}\int_0^{\pi} x\cos(x\sin(\gamma))\,d\gamma\\
&= xJ_0.
\end{aligned}
$$

Solution (35.7)**:** Solving

$$x^2\frac{d^2u}{dx^2} + x\frac{du}{dx} + \left(x^2 - n^2\right)u(x) = 0,$$

we plug in the expression for $J_n(x)$ to get

$$
\begin{aligned}
x^2\frac{d^2u}{dx^2} + x\frac{du}{dx} + \left(x^2 - n^2\right)u(x) &= x^2\left(\sum_{m=0}^{\infty}\frac{1}{2^{2m+n}}(2m+n-1)(2m+n)\frac{(-1)^m}{m!(m+n!)}x^{2m+n-2}\right)\\
&\quad + x\left(\sum_{m=0}^{\infty}\frac{1}{2^{2m+n}}(2m+n)\frac{(-1)^m}{m!(m+n)!}x^{2m+n-1}\right)\\
&\quad + \sum_{m=0}^{\infty}\frac{1}{2^{2m+n}}\frac{(-1)^m}{m!(m+n)!}x^{2m+n+2}\\
&\quad - \sum_{m=0}^{\infty}\frac{n^2}{2^{2m+n}}\frac{(-1)^m}{m!(m+n)!}x^{2m+n}\\
&= \sum_{m=0}^{\infty}\frac{1}{2^{2m+n}}\frac{(-1)^m}{m!(m+n!)}\left(x^{2m+n}\right)\left((2m+n-1)(2m+n) + 2m+n+x^2-n^2\right)\\
&= \sum_{m=0}^{\infty}\frac{(-1)^m}{2^{2m+n}m!(m+n!)}x^{2m+n}\left(x^2+4m^2+4mn\right)
\end{aligned}
$$

From here, I'm not sure how to manipulate this series to get 0 as the final answer.

Solution (35.8)**:**

(a) We have

$$e^{ix\sin(\phi)} = \sum_{n=-\infty}^{\infty} c_n e^{in\phi},$$

where

$$
\begin{aligned}
c_n &= \frac{1}{2\pi}\int_{-\pi}^{\pi} e^{ix\sin(\phi)}e^{-in\phi}\,d\phi\\
&= J_n(x).
\end{aligned}
$$

(b) Splitting into real and imaginary parts, we have

$$e^{ix\sin(\phi)} = \cos(x\sin(\phi)) + i\sin(x\sin(\phi)),$$

so that

$$
\begin{aligned}
e^{ix\sin(\phi)} &= \sum_{n=-\infty}^{\infty} c_n e^{in\phi}\\
&= \sum_{n=-\infty}^{\infty} J_n(x)(\cos(n\phi) + i\sin(n\phi))\\
&= \sum_{n=-\infty}^{\infty} J_n(x)\cos(n\phi) + i\sum_{n=-\infty}^{\infty} J_n(x)\sin(n\phi).
\end{aligned}
$$

Equating real and imaginary parts gives the desired result.

(c)

Solution (35.10)**:**

Solution (35.11)**:**

Solution (35.12)**:**

Solution (35.16)**:**

Solution (35.17 (c))**:**

Solution (35.21)**:**

Solution (35.25)**:**