

# The Operational Matrix of the Random Wave Process

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**Lemma 1.** *For any  $p \in \mathbb{Z}_{\geq 0}$ , the Gauss hypergeometric function 'terminates' so that it is equal to a finite sum rather than its usual infinite sum (the non-'terminating' case):*

$${}_2F_1(-p, b; c; z) = \sum_{k=0}^p \frac{(-p)_k (b)_k}{(c)_k k!} z^k \quad (1)$$

where  $(a)_k = \prod_{i=0}^{k-1} (a + i)$

**Lemma 2.** *For  $j \geq 0$ ,*

$$\int_{-1}^1 \left( \frac{1-x}{2} \right)^j e^{ixy} dx = \frac{e^{iy}}{2^j} \frac{\gamma(j+1, 2iy)}{(iy)^{j+1}} \quad (2)$$

where  $\gamma(s, x)$  denotes the lower incomplete gamma function.

**Theorem 3.** For  $m, n \geq 0$ ,

$$I_{m,n}(y) = \int_{-1}^1 F_1\left(-m, m+1; 1; \frac{1-x}{2}\right) {}_2F_1\left(-n, n+1; 1; \frac{1-x}{2}\right) e^{ixy} dx \quad (3)$$

satisfies:

$$I_{m,n}(y) = e^{iy} \sum_{j=0}^{m+n} \frac{\Psi_j(m, n)}{2^j} \left[ \frac{\gamma(j+1, 2iy)}{(iy)^{j+1}} \right] \quad (4)$$

where  $\Psi_j(m, n)$  is defined as:

$$\Psi_j(m, n) = \sum_{k=\max(0, j-n)}^{\min(j, m)} \frac{(-m)_k (m+1)_k (-n)_{j-k} (n+1)_{j-k}}{k! (j-k)!} \quad (5)$$

and equivalently:

$$\Psi_j(m, n) = \frac{{}_4F_3\left(\begin{matrix} -m, m+1, -n, n+1 \\ 1, 1, j+1 \end{matrix}; 1\right)}{j!} \quad (6)$$

### Proof. Part 1: Integral Reduction to Finite Sums

Expand both hypergeometric series using Lemma 1:

$${}_2F_1\left(-m, m+1; 1; \frac{1-x}{2}\right) {}_2F_1\left(-n, n+1; 1; \frac{1-x}{2}\right) = \sum_{k=0}^m \sum_{\ell=0}^n \frac{(-m)_k (m+1)_k (-n)_\ell (n+1)_\ell}{k! \ell!} \left(\frac{1-x}{2}\right)^{k+\ell} \quad (7)$$

Let  $j = k + \ell$ . For fixed  $j$ ,  $k$  must satisfy  $\max(0, j-n) \leq k \leq \min(j, m)$ . Thus:

$$I_{m,n}(y) = \sum_{j=0}^{m+n} \sum_{k=\max(0, j-n)}^{\min(j, m)} \frac{(-m)_k (m+1)_k (-n)_{j-k} (n+1)_{j-k}}{k! (j-k)!} \int_{-1}^1 \left(\frac{1-x}{2}\right)^j e^{ixy} dx \quad (8)$$

Apply Lemma 2 to evaluate the integral:

$$I_{m,n}(y) = e^{iy} \sum_{j=0}^{m+n} \frac{\Psi_j(m, n)}{2^j} \left[ \frac{\gamma(j+1, 2iy)}{(iy)^{j+1}} \right] \quad (9)$$

### Part 2: Equivalence of $\Psi_j(m, n)$ and ${}_4F_3$

Start from the hypergeometric representation:

$$\Psi_j(m, n) = \frac{{}_4F_3\left(\begin{matrix} -m, m+1, -n, n+1 \\ 1, 1, j+1 \end{matrix}; 1\right)}{j!} \quad (10)$$

Expand the  ${}_4F_3$  series:

$${}_4F_3\left(\begin{matrix} -m, m+1, -n, n+1 \\ 1, 1, j+1 \end{matrix}; 1\right) = \sum_{k=0}^{\infty} \frac{(-m)_k (m+1)_k (-n)_k (n+1)_k}{(1)_k (1)_k (j+1)_k k!} \quad (11)$$

The series terminates at  $k = \min(m, n)$  due to  $(-m)_k = 0$  for  $k > m$  and  $(-n)_k = 0$  for  $k > n$ . Perform the substitution  $\ell = j - k$ :

$$\Psi_j(m, n) = \sum_{k=\max(0, j-n)}^{\min(j, m)} \frac{(-m)_k (m+1)_k}{k!} \frac{(-n)_{j-k} (n+1)_{j-k}}{(j-k)!} \quad (12)$$

Simplify by substituting the identity  $(j+1)_{j-\ell} = \frac{(2j-\ell)!}{j!}$

$$\frac{1}{(j+1)_{j-\ell}} = \frac{j!}{(2j-\ell)!} \quad (13)$$

into the expression for  $\Psi_j(m, n)$  which yields:

$$\Psi_j(m, n) = \sum_{\ell=0}^j \frac{(-m)_{j-\ell} (m+1)_{j-\ell} (-n)_{j-\ell} (n+1)_{j-\ell}}{(1)_{j-\ell} (1)_{j-\ell} (2j-\ell)! (j-\ell)!} \quad (14)$$

Reverse the substitution ( $k = j - \ell$ ) to obtain:

$$\Psi_j(m, n) = \sum_{k=\max(0, j-n)}^{\min(j, m)} \frac{(-m)_k (m+1)_k}{k!} \frac{(-n)_{j-k} (n+1)_{j-k}}{(j-k)!} \quad (15)$$

This establishes term-by-term equality, confirming the hypergeometric representation:

$$\Psi_j(m, n) = \frac{{}_4F_3\left(\begin{matrix} -m, m+1, -n, n+1 \\ 1, 1, j+1 \end{matrix}; 1\right)}{j!} \quad (16)$$

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