The Operational Matrix of the Random Wave Process

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Abstract

An expression for the convolution of a pair of spherical Bessel functions is determined.

1 Lemmas

Lemma 1

(Terminating Hypergeometric Series) For any $p \in \mathbb{Z}_{\geq 0}$, the Gauss hypergeometric function terminates:

$$_{2}F_{1}(-p,b;c;z) = \sum_{k=0}^{p} \frac{(-p)_{k}(b)_{k}}{(c)_{k} k!} z^{k}$$
 (1)

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

Proof. By definition, the Gauss hypergeometric series is:

$$_{2}F_{1}(a,b;c;z) = \sum_{k=0}^{\infty} \frac{(a)_{k}(b)_{k}}{(c)_{k} k!} z^{k}$$
 (2)

Setting a = -p with $p \in \mathbb{Z}_{\geq 0}$, the Pochhammer symbol $(-p)_k$ becomes zero for all k > p. Explicitly:

$$(-p)_k = \prod_{i=0}^{k-1} (-p+i) = \begin{cases} (-p)(-p+1)\cdots(-p+k-1), & k \le p \\ 0 & k > p \end{cases}$$
 (3)

Thus, the series terminates at k = p, yielding:

$$_{2}F_{1}(-p,b;c;z) = \sum_{k=0}^{p} \frac{(-p)_{k}(b)_{k}}{(c)_{k} k!} z^{k}$$
 (4)

Lemma 2

(Integral with Incomplete Gamma Function) For $j \ge 0$,

$$\int_{-1}^{1} \left(\frac{1-x}{2}\right)^{j} e^{ixy} dx = \frac{e^{iy}}{2^{j}} \frac{\gamma(j+1,2iy)}{(iy)^{j+1}}$$
 (5)

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

Proof. Substitute $t = \frac{1-x}{2} \Longrightarrow x = 1 - 2t$, dx = -2dt, adjusting limits:

$$\int_{1}^{0} t^{j} e^{i(1-2t)y} (-2 dt) = 2 e^{iy} \int_{0}^{1} t^{j} e^{-2iyt} dt$$
 (6)

Let $u = 2 i y t \Longrightarrow t = \frac{u}{2 i y}, dt = \frac{du}{2 i y}$:

$$\frac{2e^{iy}}{(2iy)^{j+1}} \int_0^{2iy} u^j e^{-u} du = \frac{e^{iy}}{2^j} \frac{\gamma(j+1,2iy)}{(iy)^{j+1}} \qquad \Box$$

Lemma 3

(Legendre Polynomial Representation) The hypergeometric function quals the Legendre polynomial $P_m(x)$. The Legendre polynomials are hypergeometric functions

$$P_m(x) = {}_{2}F_1(-m, m+1; 1; \frac{1-x}{2})$$
(7)

Proof. From the Rodrigues formula $P_m(x) = \frac{1}{2^m m!} \frac{d^m}{d x^m} (x^2 - 1)^m$ expand using the binomial theorem:

$$(x^{2}-1)^{m} = \sum_{k=0}^{m} (-1)^{m-k} {m \choose k} x^{2k}$$
(8)

Differentiating m times yields terms proportional to x^k , matching the hypergeometric series:

$$P_m(x) = {}_{2}F_{1}\left(-m, m+1; 1; \frac{1-x}{2}\right)$$

2 Main Theorem

Theorem 4

(Fourier Transform of Legendre Polynomial Products)

$$I_{m,n}(y) = \int_{-1}^{1} P_m(x) P_n(x) e^{ixy} dx$$

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

$$= e^{iy} \sum_{j=0}^{m+n} \frac{\frac{4^{F_3} \binom{-m,m+1,-n,n+1}{1,1,j+1}}{j!}}{2^j} \left[\frac{\gamma(j+1,2iy)}{(iy)^{j+1}} \right]$$

$$= e^{iy} \sum_{j=0}^{m+n} \frac{4^{F_3} \binom{-m,m+1,-n,n+1}{1,1,j+1}}{j!2^j} \frac{\gamma(j+1,2iy)}{(iy)^{j+1}}$$

$$= e^{iy} \sum_{j=0}^{m+n} \frac{\gamma(j+1,2iy)}{j!2^j(iy)^{j+1}} {}_4F_3 \binom{-m,m+1,-n,n+1}{1,1,j+1}; 1$$

$$= e^{iy} \sum_{j=0}^{m+n} \frac{\gamma(j+1,2iy)}{j!2^j(iy)^{j+1}} {}_4F_3 \binom{-m,m+1,-n,n+1}{1,1,j+1}; 1$$

where

$$\Psi_{j}(m,n) = \frac{{}_{4}F_{3}\left(\begin{array}{c} -m, m+1, -n, n+1\\ 1, 1, j+1 \end{array}; 1\right)}{j!}$$
(10)

Proof.

Part 1: Integral Reduction

Expand $P_m(x) P_n(x)$ using Lemma 1:

$$P_m(x) P_n(x) = \sum_{k=0}^m \sum_{\ell=0}^n \frac{(-m)_k (m+1)_k (-n)_\ell (n+1)_\ell}{(1)_k (1)_\ell k! \ell!} \left(\frac{1-x}{2}\right)^{k+\ell}$$
(11)

Let $j = k + \ell$, valid for $0 \le k \le m$, $0 \le \ell \le n$. Then:

$$I_{m,n}(y) = \sum_{j=0}^{m+n} \underbrace{\sum_{k=\max(0,j-n)}^{\min(j,m)} \frac{(-m)_k (m+1)_k (-n)_{j-k} (n+1)_{j-k}}{(1)_k (1)_{j-k} k! (j-k)!}} \int_{-1}^{1} \left(\frac{1-x}{2}\right)^j e^{ixy} dx \qquad (12)$$

Apply Lemma 2 to obtain the result.

Part 2: $\Psi_j(m,n)$ as a $_4F_3$ Function

Expand the ${}_{4}F_{3}$ series:

$${}_{4}F_{3}\left(\begin{array}{c} -m, m+1, -n, n+1\\ 1, 1, j+1 \end{array}; 1\right) = \sum_{k=0}^{j} \frac{(-m)_{k} (m+1)_{k} (-n)_{k} (n+1)_{k}}{(1)_{k} (1)_{k} (j+1)_{k} k!}$$

$$= \sum_{k=0}^{j} \frac{(-m)_{k} (m+1)_{k} (-n)_{k} (n+1)_{k}}{k! \, k! \, (j+1)_{k} \, k!}$$

$$= \sum_{k=0}^{j} \frac{(0-m)_{k} (1+m)_{k} (0-n)_{k} (1+n)_{k}}{(1+j)_{k} (k!)^{3}}$$

$$(13)$$

The main result follows.