The Operational Matrix of the Random Wave Process

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February 11, 2025

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 $u = 2 i y t \Longrightarrow t = \frac{u}{2 i y}$, $d t = \frac{d u}{2 i y}$:

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

Lemma 3

(Legendre Polynomial Representation) 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) The Fourier transform of the product of a pair of Legendre polynomials is the convolution of a pair of spherical Bessel functions of the first kind which can be expressed as

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

$$= e^{iy} \sum_{j=0}^{m+n} \Psi_j(m,n) \frac{\gamma(j+1,2iy)}{2^j (iy)^{j+1}}$$
(9)

where

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

$$\tag{10}$$

Expand both polynomials using their hypergeometric representations:

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

$$P_n(x) = \sum_{\ell=0}^n \frac{(-n)_{\ell} (n+1)_{\ell}}{(1)_{\ell} \ell!} \left(\frac{1-x}{2}\right)^{\ell}$$
(12)

Their product becomes:

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

$$= \sum_{k=0}^{m} \sum_{\ell=0}^{n} \frac{(-m)_{k} (m+1)_{k} (-n)_{\ell} (n+1)_{\ell}}{k!^{2} \ell!^{2}} \left(\frac{1-x}{2}\right)^{k+\ell}$$
(13)

Reorganize using $j = k + \ell$, with explicit summation bounds:

$$P_{m}(x) P_{n}(x) = \sum_{j=0}^{m+n} \underbrace{\sum_{k=\max(0,j-n)}^{\min(j,m)} \frac{(-m)_{k} (m+1)_{k} (-n)_{j-k} (n+1)_{j-k}}{(1)_{k} (1)_{j-k} k! (j-k)!}}_{\Psi_{j}(m,n)} \left(\frac{1-x}{2}\right)^{j}$$
(14)

The inner sum coefficients are:

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

Apply the identities:

$$(-n)_{j-k} = (-1)^{j-k} \frac{\Gamma(n+1)}{\Gamma(n-j+k+1)}$$
(16)

$$(n+1)_{j-k} = \frac{\Gamma(n+j-k+1)}{\Gamma(n+1)} \tag{17}$$

$$(-a)_n (a+1)_n = (-1)^n \frac{\Gamma(a+1)}{\Gamma(a-n+1)}$$
(18)

so that the substitutions

$$(-n)_{j-k} (n+1)_{j-k} = \frac{(-1)^{j-k} \Gamma(n+j-k+1)}{\Gamma(n-j+k+1)}$$
(19)

and h = j - k can be made so that $\Psi_j(m, n)$ can be expressed as

$$\Psi_{j}(m,n) = (-1)^{j} \sum_{h=0}^{\min(n,j) - \max(0,j-m)} \frac{(-m)_{j-h} (m+1)_{j-h} \Gamma(n+h+1)}{(j-h)!^{2} \Gamma(n-j+h+1) h!}$$
(20)

to reveal the hypergeometric form by reversing the index transformation:

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

$$= \frac{{}_{4}F_{3} \left(\begin{array}{c} -m, m+1, -n, n+1 \\ 1, 1, j+1 \end{array}; 1 \right)}{j!} \tag{21}$$