Associated Legendre polynomials

Verify that

$$(1 - x^2)\frac{d^2}{dx^2}P_{lm}(x) - 2x\frac{d}{dx}P_{lm}(x) + \left[l(l+1) - \frac{m^2}{1 - x^2}\right]P_{lm}(x) = 0$$
 (1)

where $P_{lm}(x)$ are associated Legendre polynomials

$$P_{lm}(x) = \begin{cases} \frac{(-1)^m}{2^l l!} (1 - x^2)^{\frac{m}{2}} \frac{d^{l+m}}{dx^{l+m}} (x^2 - 1)^l, & m \ge 0\\ (-1)^m \frac{(l+m)!}{(l-m)!} P_{l|m|}(x), & m < 0 \end{cases}$$

Associated Legendre polynomials are needed for spherical harmonic functions $Y_{lm}(\theta,\phi)$.

$$Y_{lm}(\theta,\phi) = (-1)^m \sqrt{\frac{(2l+1)(l-m)!}{4\pi} \frac{(l-m)!}{(l+m)!}} P_{lm}(\cos\theta) \exp(im\phi)$$

See arxiv.org/abs/1805.12125 for the following form of $P_{lm}(\cos\theta)$.

$$P_{lm}(\cos \theta) = \begin{cases} \left(\frac{\sin \theta}{2}\right)^m \sum_{k=0}^{l-m} (-1)^k \frac{(l+m+k)!}{(l-m-k)!(m+k)!k!} \left(\frac{1-\cos \theta}{2}\right)^k, & m \ge 0\\ (-1)^m \frac{(l+m)!}{(l-m)!} P_{l|m|}(\cos \theta), & m < 0 \end{cases}$$