

generating function of Laguerre polynomials

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Owner pahio (2872) Last modified by pahio (2872)

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Author pahio (2872)
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 $\begin{array}{ll} \mbox{Related topic} & \mbox{ExampleOfFindingTheGeneratingFunction} \\ \mbox{Related topic} & \mbox{GeneratingFunctionOfHermitePolynomials} \end{array}$

 $Related\ topic \qquad Variant Of Cauchy Integral Formula$

We start from the definition of Laguerre polynomials via their http://planetmath.org/node/1 formula

$$L_n(z) := e^z \frac{d^n}{dz^n} e^{-z} z^n \qquad (n = 0, 1, 2, \ldots).$$
 (1)

The consequence

$$f^{(n)}(z) = \frac{n!}{2\pi i} \oint_C \frac{f(\zeta)}{(\zeta - z)^{n+1}} d\zeta \tag{2}$$

of http://planetmath.org/node/1150Cauchy integral formula allows to write (1) as the complex integral

$$L_n(z) = \frac{n!}{2i\pi} \oint_C \frac{e^z e^{-\zeta}}{(\zeta - z)^{n+1}} d\zeta = \frac{n!}{2i\pi} \oint_C \frac{e^{z-\zeta} d\zeta}{(1 - \frac{z}{\zeta})^n (\zeta - z)},$$

where C is any contour around the point z and the direction is anticlockwise. The http://planetmath.org/node/11373substitution

$$\zeta - z := \frac{zt}{1-t}, \quad \zeta = \frac{z}{1-t}, \quad t = 1 - \frac{z}{\zeta} \quad d\zeta = \frac{z \, dt}{(1-t)^2}$$

here yields

$$L_n(z) = \frac{n!}{2i\pi} \oint_{C'} \frac{e^{-\frac{zt}{1-t}} z \, dt}{(1-t)^2 t^n \cdot \frac{zt}{1-t}} = \frac{n!}{2i\pi} \oint_{C'} \frac{e^{-\frac{zt}{1-t}} \, dt}{(1-t)t^{n+1}}$$

where the contour C' goes round the origin. Accordingly, by (2) we can infer that

$$L_n(z) = \left[\frac{d^n}{dt^n} \frac{e^{-\frac{zt}{1-t}}}{1-t} \right]_{t=0},$$

whence we have found the generating function

$$\frac{e^{-\frac{zt}{1-t}}}{1-t} = \sum_{n=0}^{\infty} \frac{L_n(z)}{n!} t^n$$

of the Laguerre polynomials.