

Legendre Polynomials

$$P_n(x) = \frac{1}{n! 2^n} \sum_{r=0}^n \frac{(-1)^r n!}{r! (n-r)!} \frac{d^r}{dx^r} (x^{2n-2r})$$
$$= \frac{1}{2^n} \sum_{r=0}^N \frac{(-1)^r (2n-2r)!}{r! (n-r)! (n-2r)!} x^{n-2r}$$

where $N = \frac{n}{2}$ or $\frac{n-1}{2}$ whichever is an integer

$$P_0(x) = 1$$

$$P_1(x) = x$$

$$P_2(x) = \frac{1}{2}(3x^2 - 1)$$

$$P_3(x) = \frac{1}{2}(5x^3 - 3x)$$

$$P_4(x) = \frac{1}{8}(35x^4 - 30x^2 + 3)$$

Q3 a) $f(x) = x^2$

$$= \frac{2}{3} \left(\frac{3}{2} x^2 \right)$$
$$= \frac{2}{3} \left(\frac{3}{2} x^2 - \frac{1}{2} + \frac{1}{2} \right)$$
$$= \frac{2}{3} (P_2(x)) + \frac{1}{3}$$
$$= \frac{1}{3} (2P_2(x) + P_0(x))$$

b) $f(x) = 4x^3 - 2x^2 - 3x + 8$

$$1 = P_0(x)$$

$$x = P_1(x)$$

$$x^2 = \frac{2}{3} P_2(x) + \frac{1}{3} P_0(x)$$

$$x^3 = \frac{2}{5} \left(\frac{5}{2} x^3 - \frac{3}{2} x + \frac{3}{2} x \right)$$

$$= \frac{2}{5} (P_3(x) + \frac{3}{2} P_1(x)) = \frac{2}{5} P_3(x) + \frac{3}{5} P_1(x)$$

$$\begin{aligned}
 \therefore f(x) &= \frac{4}{5}(2P_3 + 3P_1) - \frac{2}{3}(2P_2 + P_0) - 3P_1 + 8P_0 \\
 &= \frac{8}{5}P_3 + \frac{12}{5}P_1 - \frac{4}{3}P_2 - \frac{2}{3}P_0 - 3P_1 + 8P_0 \\
 &= \frac{8}{5}P_3 - \frac{4}{3}P_2 - \frac{3}{5}P_1 + \frac{22}{3}P_0
 \end{aligned}$$

$$c) f(x) = x^4 + 2x^3 - 6x^2 + 5x - 3$$

$$1 = P_0$$

$$x = P_1$$

$$x^2 = \frac{1}{3}(2P_2 + 1) = \frac{1}{3}(2P_2 + P_0)$$

$$x^3 = \frac{1}{5}(2P_3 + 3P_1)$$

$$x^4 = \frac{8}{35} \left(\frac{35}{8}x^4 - \frac{30}{8}x^2 + \frac{3}{8} + \frac{30}{8}x^2 - \frac{3}{8} \right)$$

$$= \frac{8}{35}(P_4) + \frac{6}{7}x^2 - \frac{3}{35}$$

$$= \frac{8}{35}P_4 + \frac{6}{7} \times \frac{1}{3}(2P_2 + P_0) - \frac{3}{35}P_0$$

$$= \frac{8}{35}P_4 + \frac{4}{7}P_2 + \frac{1}{5}P_0$$

$$\frac{\frac{2}{7} - \frac{3}{35}}{\frac{10-3}{35}}$$

$$\begin{aligned}
 f(x) &= \frac{8}{35}P_4 + \frac{4}{7}P_2 + \frac{1}{5}P_0 + \frac{4}{5}P_3 + \frac{6}{5}P_1 - 4P_2 - 2P_0 \\
 &\quad + 5P_1 - 3P_0
 \end{aligned}$$

$$= \frac{8}{35}P_4 + \frac{4}{5}P_3 - \frac{24}{7}P_2 + \frac{31}{5}P_1 - \frac{24}{5}P_0$$

for $x=0$

$n=0, 1, 2, \dots, t \neq 1$

$$\frac{1}{1+t^2} = (1+t^2)^{-1/2} = \sum_{n=0}^{\infty} P_n(0) t^n$$

$$\sum_{n=0}^{\infty} P_n(0) t^n = 1 - \frac{1}{2} t^2 + \frac{(-1/2)(-1/2-1)}{2!} t^4 + \frac{(-1/2)(-1/2-1)(-1/2-2)}{3!} t^6 + \dots$$

$$= \sum_{k=0}^{\infty} \binom{-1/2}{k} t^{2k}$$

Comparing the coeff. on both sides.

$$P_1(0) = P_3(0) = P_5(0) = \dots = 0 \quad (\text{for all odd } n)$$

$$P_n(0) = \frac{\left(-\frac{1}{2}\right)^{n/2}}{(n/2)!} \cdot \frac{(-1)^{n/2} (1/2)(1/2+1) \dots (1/2+n/2-1)}{(n/2)!} = \frac{(-1)^{n/2} (1/2)(3/2) \dots (n/2-1/2)}{2^n (n/2)!}$$

$$\frac{(-1)^{n/2} n!}{((n/2)!)^2 2^{n/2} 2^{n/2}} = \frac{(-1)^{n/2} n!}{2^n [(n/2)!]^2} \quad n \text{ even}$$

$$b) a) (1-2xt+t^2)^{-1/2} = \sum_{n=0}^{\infty} P_n(x) t^n$$

Diff. partially w.r.t t

$$-\frac{1}{2} (1-2xt+t^2)^{-3/2} (-2x+2t) = \sum_{n=0}^{\infty} n P_n(x) t^{n-1} \quad \text{--- (1)}$$

Diff w.r.t x

$$-\frac{1}{2} (1-2xt+t^2)^{-3/2} (-2t) = \sum_{n=0}^{\infty} P_n'(x) t^n \quad \text{--- (2)}$$

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$$\frac{-2x+2t}{-2t} = \frac{\sum_{n=0}^{\infty} n P_n(x) t^{n-1}}{\sum_{n=0}^{\infty} P_n'(x) t^n}$$

$$(x-t) \sum_{n=0}^{\infty} P_n'(x) t^n = \sum_{n=0}^{\infty} n P_n(x) t^n$$

$$\sum_{n=0}^{\infty} x P_n'(x) t^n - \sum_{n=0}^{\infty} P_n'(x) t^{n+1} = \sum_{n=0}^{\infty} n P_n(x) t^n$$

Comparing coef. of t^n

$$x P_n'(x) - P_{n-1}'(x) = n P_n(x)$$

b) $(1+2n) P_n(x) - P_{n+1}'(x) - P_{n-1}'(x)$

$$(1-2xt+t^2)^{-1/2} = \sum_{n=0}^{\infty} P_n(x) t^n$$

Diff w.r.t t ,

$$-\frac{1}{2}(1-2xt+t^2)^{-3/2}(-2x+2t) = \sum_{n=0}^{\infty} n P_n(x) t^{n-1}$$

$$(x-t)(1-2xt+t^2)^{-1/2} = (1-2xt+t^2) \sum_{n=0}^{\infty} n P_n(x) t^{n-1}$$

$$(x-t) \sum_{n=0}^{\infty} P_n(x) t^n = \sum_{n=0}^{\infty} n P_n(x) t^{n-1}$$

$$-2x \sum_{n=0}^{\infty} n P_n(x) t^n$$

$$+ \sum_{n=0}^{\infty} n P_n(x) t^{n+1}$$

$$\Rightarrow \sum_{n=0}^{\infty} x P_n(x) t^n - \sum_{n=0}^{\infty} P_n(x) t^{n+1} = \sum_{n=0}^{\infty} n P_n(x) t^{n-1} + \sum_{n=0}^{\infty} n P_n(x) t^{n+1} - 2x \sum_{n=0}^{\infty} n P_n(x) t^n$$

$$\Rightarrow \sum_{n=0}^{\infty} (1+2n) x P_n(x) t^n = \sum_{n=0}^{\infty} n P_n(x) t^{n-1} + \sum_{n=0}^{\infty} (n+1) P_n(x) t^{n+1}$$

$$\Rightarrow (1+2n) x P_n(x) = (n+1) P_{n+1}'(x) + n P_{n-1}'(x)$$

Diff w.r.t x

$$x(1+2n) P_n'(x) + (2n+1) P_n(x) = (n+1) P_{n+1}''(x) + n P_{n-1}''(x) \quad \text{--- (1)}$$

From (a) $n P_n(x) = x P_n'(x) - P_{n-1}'(x)$

$$\Rightarrow x P_n'(x) = n P_n(x) + P_{n-1}'(x) \quad \text{--- (2)}$$

Put (2) in (1)

$$(2n+1) [n P_n(x) + P_{n-1}'(x)] + (2n+1) P_n(x) = (n+1) P_{n+1}''(x) + n P_{n-1}''(x)$$

$$\Rightarrow (2n+1)(n+1) P_n(x) = (n+1) P_{n+1}''(x) + (n-2n-1) P_{n-1}''(x)$$

$$\Rightarrow (2n+1) P_n(x) = P_{n+1}''(x) - P_{n-1}''(x)$$

[Dividing each term by $(n+1)$]

$$(1-x^2) P_n'(x) = n(P_{n-1} - x P_n)$$

$$\text{from (a)} \quad n P_n = x P_n' - P_{n-1}'$$

$$\Rightarrow x P_n' = n P_n + P_{n-1}' \quad \text{--- (1)}$$

$$\text{Also,} \quad P_n' - x P_{n-1}' = n P_{n-1} \quad \text{--- (2)}$$

$$\textcircled{1} \times x \Rightarrow x^2 P_n' = x^2 P_{n-1}' + n x P_n \quad \text{--- (3)}$$

from (2) & (3)

$$n P_n + P_{n-1}' = x^2 P_{n-1}' + n x P_n$$

$$(1-x^2) P_{n-1}'(x)$$

$$P_n' - n P_{n-1} = x^2 P_n' - n x P_n$$

$$(1-x^2) P_n'(x) = n(P_{n-1} - x P_n)$$

Hence proved.

Proof of (2) $P_n' - x P_{n-1}' = n P_{n-1}$

5) For $x = 0$

$$\frac{1}{\sqrt{1+t^2}} = (1+t^2)^{-1/2} = \sum_{n=0}^{\infty} P_n(0) t^n$$

$$\sum_{n=0}^{\infty} P_n(0) t^n = 1 + \binom{-1/2}{1} t^2 + \frac{(-1/2)(-1/2-1)}{2!} t^4 + \dots + \frac{(-1/2) \dots (-1/2-n+1)}{n!} t^{2n}$$

$$= 1 + \frac{(-1/2)}{1!} t^2 + \frac{(\frac{1}{2})(\frac{3}{2})}{2!} t^4 - \frac{(\frac{1}{2})(\frac{3}{2})(\frac{5}{2})}{3!} t^6$$

$$+ \dots + \frac{(-1)^n (\frac{1}{2})(\frac{3}{2}) \dots (\frac{2n-1}{2})}{n!} t^{2n}$$

$$\Rightarrow 1 + \sum_{n=1}^{\infty} P_n(0) t^n = 1 + \sum_{n=1}^{\infty} \frac{(-1)^n 1 \cdot 3 \cdot 5 \dots (2n-1)}{2^n n!} t^{2n}$$

$$\therefore P_0(0) = 1$$

If n is odd, $n = 2m+1$

$$P_n(0) = 0 \quad (\because \text{we have even terms})$$

If n is even $n = 2m$
 $m = n/2$

$$\text{then } P_n(0) = \sum_{n=0}^{\infty} \frac{(-1)^{n/2} 1 \cdot 3 \cdot 5 \dots (n-1)}{2^{n/2} (\frac{n}{2})!}$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^{n/2} 1 \cdot 2 \cdot 3 \cdot 4 \dots (n-1)(n)}{2^{n/2} 2 \cdot 4 \cdot 6 \dots n \cdot (\frac{n}{2})!}$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^{n/2} n!}{2^{n/2} 2^{n/2} (1 \cdot 2 \dots \frac{n}{2}) (\frac{n}{2})!}$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^{n/2} n!}{2^n \left[\left(\frac{n}{2} \right)! \right]^2}$$

OR $P_n(x) = \frac{1}{2^n} \sum_{r=0}^N \frac{(-1)^r (2n-2r)!}{r! (n-r)! (n-2r)!} x^{n-2r}$, $N = \frac{n}{2}$ or $\frac{n-1}{2}$ whichever is intgy

If n is even, $N = n/2$. (all terms except for $N = n/2$ contain x & so they will be zero)

$$P_n(0) = \frac{1}{2^n} \frac{(-1)^{n/2} n!}{\left[(n/2)! \right]^2}$$

If n is odd, $N = n-1/2$. so $x^{n-2r} = x^{n-n+1} = x$

All terms will contain x

$$P_n(0) = 0$$

show that $J_2'(x) = \left(1 - \frac{4}{x^2}\right) J_1(x) + \frac{2}{x} J_0(x)$

using recurrence relation

$$x J_n' = -n J_n + x J_{n-1} \quad \text{--- (1)}$$

Put $n = 2$

$$x J_2' = -2 J_2 + x J_1$$

$$\Rightarrow J_2'(x) = -\frac{2}{x} J_2(x) + J_1(x) \quad \text{--- (2)}$$

using recurrence relation

$$x J_n' = n J_n - x J_{n+1} \quad \text{--- (3)}$$

from (1) & (3)

$$-n J_n + x J_{n-1} = n J_n - x J_{n+1}$$

$$x J_{n-1} = 2n J_n - x J_{n+1}$$

Put $n = 1$

$$x J_0(x) = 2 J_1(x) - x J_2(x)$$

$$\Rightarrow J_2(x) = -J_0(x) + \frac{2}{x} J_1(x) \quad \text{--- (4)}$$

using (4) in (2)

$$\begin{aligned} J_2'(x) &= -\frac{2}{x} \left(\frac{2}{x} J_1(x) - J_0(x) \right) + J_1(x) \\ &= \left(1 - \frac{4}{x^2} \right) J_1(x) + \frac{2}{x} J_0(x) \end{aligned}$$

$$8) \quad J_n J_{-n}' - J_{-n} J_n' = -2 \frac{\sin(n\pi)}{\pi x}$$

Bessel's equation is

$$x^2 y'' + x y' + (x^2 - n^2) y = 0$$

$$y'' + \frac{y'}{x} + \left(1 - \frac{n^2}{x^2} \right) y = 0$$

$$\Rightarrow J_n'' + \frac{J_n'}{x} + \left(1 - \frac{n^2}{x^2} \right) J_n = 0 \quad \text{--- (1)}$$

$$\& J_{-n}'' + \frac{J_{-n}'}{x} + \left(1 - \frac{n^2}{x^2} \right) J_{-n} = 0 \quad \text{--- (2)}$$

$$\textcircled{1} \times J_{-n} - \textcircled{2} \times J_n$$

$$J_{-n} J_n'' + \frac{J_{-n} J_n'}{x} + \left(1 - \frac{n^2}{x^2}\right) J_n J_{-n} = 0$$

$$J_n J_{-n}'' + \frac{J_n J_{-n}'}{x} + \left(1 - \frac{n^2}{x^2}\right) J_n J_{-n} = 0$$

$$J_{-n} J_n'' - J_n J_{-n}'' + \frac{1}{x} (J_{-n} J_n' - J_n J_{-n}') = 0$$

$$\Rightarrow \frac{J_{-n} J_n'' - J_n J_{-n}''}{J_{-n} J_n' - J_n J_{-n}'} = -\frac{1}{x}$$

Derivative of deno =

$$J_{-n} J_n'' + J_n' J_{-n}' - J_n J_{-n}'' - J_{-n}' J_n' = \text{Numerator}$$

Integrating w.r.t x

$$\log(J_{-n} J_n' - J_n J_{-n}') = -\log x + \log C$$

$$J_{-n} J_n' - J_n J_{-n}' = \frac{C}{x}$$

$$\text{Now } J_n(x) = \frac{1}{2^n \Gamma(n+1)} \left[x^n - \frac{x^{n+2}}{2(2n+2)} + \frac{x^{n+4}}{2 \cdot 4(2n+2)(2n+4)} - \dots \right]$$

$$J_{-n} = \frac{2^n}{\Gamma(1-n)} \left[x^{-n} - \frac{x^{2-n}}{2(2-2n)} + \frac{x^{4-n}}{2 \cdot 4(2-2n)(4-2n)} - \dots \right]$$

$$J_n'(x) = \frac{1}{2^n \Gamma(n+1)} \left[n x^{n-1} - \frac{(n+2)x^{n+1}}{2(2n+2)} + \frac{(n+4)x^{n+3}}{2 \cdot 4(2n+2)(2n+4)} - \dots \right]$$

$$J_{-n}'(x) = \frac{2^n}{\Gamma(1-n)} \left[-n x^{-n-1} - \frac{(2-n)x^{1-n}}{2(2-2n)} + \frac{(4-n)x^{3-n}}{2 \cdot 4(2-2n)(4-2n)} - \dots \right]$$

$$\text{coef of } \frac{1}{x} \text{ in } J_{-n} J_n' = \frac{2^n}{\Gamma(1-n)} \times \frac{n}{2^n \Gamma(n+1)}$$

$$\text{coef of } \frac{1}{x} \text{ in } J_n J_{-n}' = \frac{1}{2^n \Gamma(n+1)} \times \frac{-n 2^n}{\Gamma(1-n)}$$

$$\text{coef of } \frac{1}{x} \text{ in } J_{-n} J_n' - J_n J_{-n}' = \frac{n}{\Gamma(n+1) \Gamma(1-n)} + \frac{n}{\Gamma(n+1) \Gamma(1-n)}$$

$$\therefore C = \frac{2n}{\Gamma(n+1) \Gamma(1-n)}$$

$$C = \frac{2}{\Gamma(n) \Gamma(1-n)}$$

$$= \frac{2 \sin n\pi}{\pi}$$

$$\left[\because \Gamma(n) \Gamma(1-n) = \frac{\pi}{\sin n\pi} \right]$$

$$\therefore J_{-n} J_n' - J_n J_{-n}' = \frac{2 \sin(n\pi)}{\pi x} \quad \text{--- (i)}$$

$$\frac{d}{dx} \left(\frac{J_{-n}}{J_n} \right) = - \frac{2 \sin(n\pi)}{\pi x J_n^2}$$

$$\frac{d}{dx} \left(\frac{J_{-n}}{J_n} \right) = \frac{J_n J_{-n}' - J_{-n} J_n'}{J_n^2}$$

$$= - \frac{2 \sin(n\pi)}{\pi x J_n^2} \quad [\text{using (i)}]$$

$$\frac{d}{dx} (x^n J_n(x)) = x^n J_{n-1}(x)$$

$$\frac{d}{dx} (x^{-n} J_n(x)) = -x^{-n} J_{n+1}(x)$$

$$\int x^n J_{n-1}(x) dx = x^n J_n(x) + C$$

$$\int x^{-n} J_n(x) dx = -x^{-n} J_{n+1}(x)$$

$$\int x J_0(x) dx = x J_1(x) + C$$

9) $J_2(x) = \frac{2}{x} J_1(x) - J_0(x)$ using $n=1$ in

$$J_{n+1}(x) = \frac{2n}{x} J_n(x) - J_{n-1}(x)$$

Put $n=2$

$$J_3(x) = \frac{4}{x} J_2(x) - J_1(x)$$

$$= \frac{4}{x} \left(\frac{2}{x} J_1(x) - J_0(x) \right) - J_1(x)$$

$$= \frac{8}{x^2} J_1(x) - \frac{4}{x} J_0(x) - J_1(x)$$

$$= \left(\frac{8}{x^2} - 1 \right) J_1(x) - \frac{4}{x} J_0(x)$$

Put $n=3$

$$J_4(x) = \frac{2 \times 3}{x} J_3(x) - J_2(x)$$

$$= \frac{6}{x} \left[\left(\frac{8}{x^2} - 1 \right) J_1(x) - \frac{4}{x} J_0(x) \right] - \left[\frac{2}{x} J_1(x) - J_0(x) \right]$$

$$= \left(\frac{48}{x^3} - \frac{6}{x} \right) J_1(x) + \left(1 - \frac{24}{x^2} \right) J_0(x)$$

10) Prove $J_1''(x) = \frac{J_2(x)}{x} - J_1(x)$

We have

$$x J_n'(x) = n J_n(x) - x J_{n+1}(x) \quad \text{--- (1)}$$

$$\text{A } x J_n'(x) = -n J_n(x) + x J_{n-1}(x) \quad \text{--- (2)}$$

Diff (1) w.r.t x .

$$x J_n''(x) + J_n'(x) = n J_n'(x) - x J_{n+1}'(x) - J_{n+1}(x)$$

Put $n=1$

$$x J_1''(x) + J_1'(x) = J_1'(x) - x J_2'(x) - J_2(x)$$

$$\Rightarrow x J_1''(x) = -x J_2'(x) - J_2(x)$$

$$\Rightarrow J_1''(x) = -J_2'(x) - \frac{J_2(x)}{x} \quad \text{--- (3)}$$

Put $n=2$ in (2)

$$x J_2'(x) = -2 J_2(x) + x J_1(x)$$

$$J_2'(x) = -\frac{2}{x} J_2(x) + J_1(x) \quad \text{--- (4)}$$

using (4) in (3)

$$J_1''(x) = +\frac{2}{x} J_2(x) - J_1(x) - \frac{J_2(x)}{x}$$

$$= \frac{1}{x} J_2(x) - J_1(x)$$

Hence, proved.

$$11) \int J_0(x) \cos x \, dx = x J_0(x) \cos x + x J_1(x) \sin x + C$$

$$\int \underbrace{J_0(x) \cos x}_I \cdot \underbrace{1}_II \, dx = J_0(x) \cos x \cdot x - \int \frac{d}{dx} (J_0(x) \cos x) x \, dx + C$$

$$= x J_0(x) \cos x - \int [x (J_0'(x) \cos x - J_0(x) \sin x)] \, dx + C$$

$$= x J_0(x) \cos x - \int x J_0'(x) \cos x \, dx$$

$$+ \int \underbrace{x J_0(x)}_{II} \underbrace{\sin x}_I \, dx + C$$

$$J_n' = \frac{n}{x} J_n - J_{n+1}$$

$$\text{Put } n=0$$

$$J_0' = -J_1$$

$$= x J_0(x) \cos x + \int x J_1(x) \cos x \, dx$$

$$+ \sin x \int x J_0(x) \, dx - \int [\cos x \int x J_0(x) \, dx] \, dx + C$$

$$\therefore \int x J_0(x) \, dx = x J_1(x)$$

$$\frac{d}{dx} (x^n J_n(x)) = x^n J_{n-1}(x)$$

$$= x J_0(x) \cos x + \int x J_1(x) \cos x \, dx + x \sin x J_1(x)$$

$$- \int x J_1(x) \cos x \, dx + C$$

$$= x J_0(x) \cos x + x J_1(x) \sin x + C$$

$$x J_n' = n J_n - x J_{n+1}$$

$$\text{Put } n=0$$

$$x J_0' = -x J_1$$