

Mathematics. — *On a generalisation of the formula of HILLE and HARDY in the theory of Laguerre polynomials.* By O. BOTTEMA. (Communicated by Prof. W. VAN DER WOUDE.)

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1. The Laguerre polynomials $L_n^{(\alpha)}(x)$ can be defined by means of a generating function

$$\frac{1}{(1-t)^{\alpha+1}} e^{-\frac{xt}{1-t}} = \sum_{n=0}^{\infty} t^n L_n^{(\alpha)}(x) \quad |t| < 1 \quad \dots \quad (1)$$

or by

$$L_n^{(\alpha)}(x) = \frac{e^x x^{-\alpha}}{n!} \frac{d^n}{dx^n} (e^{-x} x^{\alpha+n}) = \sum_{r=0}^n \binom{n+\alpha}{n-r} \frac{(-x)^r}{r!} \quad \dots \quad (2)$$

For these polynomials the following theorem holds

$$\left. \begin{aligned} \sum_{n=0}^{\infty} t^n \frac{n! e^{-\frac{1}{2}(x+y)} (xy)^{1/2\alpha}}{\Gamma(n+\alpha+1)} L_n^{(\alpha)}(x) L_n^{(\alpha)}(y) = \\ = \frac{t^{-1/2\alpha}}{1-t} \exp\left(-\frac{1}{2}(x+y) \frac{1+t}{1-t}\right) \cdot I_{\alpha}\left(\frac{2\sqrt{xyt}}{1-t}\right) \quad (|t| < 1) \end{aligned} \right\} \quad (3)$$

where I_{α} is the "Bessel function of imaginary argument". This formula is often called the Hille-Hardy formula, but besides those of HILLE¹⁾ and HARDY²⁾ the names of WIGERT, BATEMAN and MYLLER LEBEDEV have been associated with the discovery of the theorem³⁾. HARDY obtained his result by an application of Mellin's inversion formula; the proof of Hille involved the use of infinite integrals containing Bessel functions. A simple proof for (3) has been given by WATSON⁴⁾ by means of generalized hypergeometric functions.

If we write

$$\varphi_n^{(\alpha)}(x) = \left[\frac{e^{-x} x^{\alpha} n!}{\Gamma(n+\alpha+1)} \right]^{1/2} L_n^{(\alpha)}(x) \quad \dots \quad (4)$$

the left member of (3) is seen to be

$$\sum t^n \varphi_n^{(\alpha)}(x) \varphi_n^{(\alpha)}(y) \quad \dots \quad (5)$$

Now in recent years series of the form

$$\sum c_n t^n \varphi_n^{(\alpha)}(x) \cdot \varphi_n^{(\alpha)}(y) \quad (|t| \leq 1) \quad \dots \quad (6)$$

have been investigated by WATSON and by ERDELYI. WATSON⁵⁾ has

¹⁾ HILLE, Proc. Nat. Acad. of Sci., **12**, 261—265, 265—269, 348—352 (1926).

²⁾ HARDY, Journal London Math. Soc. **7**, 138—139 (1932).

³⁾ For the history of the formula see WATSON, Journal London Math. Soc., **8**, 190 (1933), ERDELYI, Compositio Math. **6**, 336—347 (1939), BATEMAN, Zb. Mathem. **21**, 24 (1940).

⁴⁾ WATSON, l.c. 189—192.

WATSON, Sitzungsber. Ak. Wiss. Wien, **147**, 151—159 (1938).

shown that for $t = 1$, $c_n = \frac{1}{n+1}$ (6) can be expressed by incomplete Γ -functions, thus generalizing a formula which had been given by R. NEUMANN and by KOSCHMIEDER for $\alpha = 0$. ERDELYI has published several papers on the subject⁶⁾, showing finally that the results obtained by WATSON and by himself can be considered as special cases of a general theorem concerning bilinear series of confluent hypergeometric functions.

The aim of the present note is far more unpretending and it tries to show only that for $c_n = \frac{\Gamma(n + \alpha + k + 1)}{\Gamma(n + \alpha + 1)}$ where k is an integer and for $|t| < 1$, the series (6) can be written as a sum of k Bessel functions which coefficients are expressions containing Laguerre polynomials of the argument $\frac{(x+y)t}{1-t}$.

2. We prove the following generalisation of (3)

$$\sum_{n=0}^{\infty} t^n \frac{n! e^{-1/2(x+y)} \Gamma(n + \alpha + k + 1) (xy)^{1/2\alpha}}{\Gamma^2(n + \alpha + 1)} L_n^{(\alpha)}(x) L_n^{(\alpha)}(y) = \frac{t^{-1/2\alpha}}{(1-t)^{k+1}} \cdot \exp\left(-\frac{1}{2}(x+y)\frac{1+t}{1-t}\right) \cdot k! \sum_{p=0}^k \left[\left[\sum_{m=0}^{k-p} \binom{p}{m} \frac{t^m}{(1+t)^m} L_{k-p-m}^{(\alpha+p+m)}\left(\frac{(x+y)t}{1-t}\right) \right] \times \right. \quad (7)$$

$$\left. \times \frac{1}{p!} (xyt)^{\frac{p}{2}} \left(\frac{1+t}{1-t}\right)^p I_{\alpha+p}\left(\frac{2\sqrt{xyt}}{1-t}\right) \right] \quad (|t| < 1, k \text{ an integer})$$

Since $\binom{p}{m} = 0$ for $m > p$ the second Σ on the right has $q + 1$ terms, where $q = \min [k - p, p]$. For $k = 0$ we have the Hille-Hardy theorem. The proof is extremely elementary for (7) can be derived from (3) by multiplying with $t^{\alpha+k}$, differentiating k times with respect to t and dividing by t^α . The only difficulty arises from the arrangement of the righthand member. Once the formula discovered, the proof can best be given by induction. We assume that (7) is valid for k , multiply by $t^{\alpha+k+1}$, differentiate with respect to t and divide by $t^{\alpha+k}$. We obtain then the left member of (7) for $k + 1$. For the reduction of the right member we make use of the following relations

$$\frac{d I_\beta(z)}{dz} = \frac{\beta}{z} I_\beta(z) + I_{\beta+1}(z) \dots \dots \dots (8)$$

$$z \frac{d L_n^{(\alpha)}(z)}{dz} = (n + 1) L_{n+1}^{(\alpha)}(z) - (\alpha + n + 1 - z) L_n^{(\alpha)}(z) \dots \dots (9)$$

$$L_n^{(\alpha)}(z) + L_{n-1}^{(\alpha+1)}(z) = L_n^{(\alpha+1)}(z) \dots \dots \dots (10)$$

⁶⁾ ERDELYI, Rend. Acc. Lincei, **24**, 347—350 (1936); S.—B. Akad. Wiss. Wien IIa, **147**, 513—520 (1938); id. **148**, 38—39 (1939); Compositio Math. **6**, 336—347 (1939); id. **7**, 340—352 (1939).

For $I_\beta \left(\frac{2\sqrt{xyt}}{1-t} \right)$ and $L_n^{(\alpha)} \left(\frac{(x+y)t}{1-t} \right)$ we obtain accordingly

$$\frac{d}{dt} I_\beta = \frac{\beta(1+t)}{2t(1-t)} I_\beta + \sqrt{xyt} \frac{1+t}{t(1-t)^2} I_{\beta+1} \dots \dots \dots (8a)$$

$$\frac{d}{dt} L_n^{(\alpha)} = \frac{n+1}{t(1-t)} L_{n+1}^{(\alpha)} - \frac{\alpha+n+1-u}{t(1-t)} L_n^{(\alpha)} \dots \dots \dots (9a)$$

where

$$u = \frac{(x+y)t}{1-t} \dots \dots \dots (11)$$

From (8a) it is obvious that in the right member we obtain an expression

$$\frac{t^{-1/2\alpha}}{(1-t)^{k+2}} \exp \left(-\frac{1}{2}(x+y) \frac{1+t}{1-t} \right) \cdot k! \sum_{p=0}^{k+1} A_p(x, y, t) I_{\alpha+p} \dots (12)$$

and the functions $A_p(x, y, t)$ have to be found. If we differentiate

$$\frac{t^{1/2\alpha+k+1}}{(1-t)^{k+1}} \cdot \exp \left(-\frac{1}{2}(x+y) \frac{1+t}{1-t} \right)$$

with respect to t and divide by $t^{\alpha+k}$, we obtain

$$\frac{t^{-1/2\alpha}}{(-t)^{k+2}} \cdot \exp \left(-\frac{1}{2}(x+y) \frac{1+t}{1-t} \right) \cdot \left(\frac{1}{2}\alpha + k + 1 - \frac{1}{2}\alpha t - u \right).$$

Again, differentiating $t^{\frac{p}{2}} \left(\frac{1+t}{1-t} \right)^p$ we have

$$p \cdot t^{\frac{p}{2}-1} \left(\frac{1+t}{1-t} \right)^{p-1} \cdot \frac{1+4t-t^2}{2(1-t)^2}.$$

Thus if

$$\sum_{m=0}^{k-p} \binom{p}{m} \frac{t^m}{(1+t)^m} L_{k-p-m}^{(\alpha+p+m)} \left(\frac{(x+y)t}{1-t} \right) = S_p(t) \dots \dots (13)$$

it follows that for $0 < p < k + 1$

$$\left. \begin{aligned} A_p &= \left(\frac{1}{2}\alpha + k + 1 - \frac{1}{2}\alpha t - u \right) \cdot \frac{1}{p!} (xyt)^{\frac{p}{2}} \left(\frac{1+t}{1-t} \right)^p S_p \\ &+ \frac{pt(1-t)}{p!} (xy)^{\frac{p}{2}} \cdot t^{\frac{p}{2}-1} \left(\frac{1+t}{1-t} \right)^{p-1} \cdot \frac{(1+4t-t^2)}{2(1-t)^2} S_p \\ &+ t(1-t) \cdot \frac{1}{p!} (xyt)^{\frac{p}{2}} \left(\frac{1+t}{1-t} \right)^p \frac{d}{dt} S_p(t) \\ &+ t(1-t) \frac{1}{p!} (xyt)^{\frac{p}{2}} \left(\frac{1+t}{1-t} \right)^p S_p \cdot \frac{(\alpha+p)(1+t)}{2t(1-t)} \\ &+ t(1-t) \cdot \frac{1}{(p-1)!} (xyt)^{\frac{p-1}{2}} \left(\frac{1+t}{1-t} \right)^{p-1} \cdot S_{p-1} \cdot (xyt)^{1/2} \frac{1+t}{t(1-t)^2} \\ &= \frac{1}{p!} (xyt)^{\frac{p}{2}} \left(\frac{1+t}{1-t} \right)^p B_p(xyt) \end{aligned} \right\} (14)$$

where

$$\begin{aligned}
 B_p &= \left[\frac{1}{2} \alpha + k + 1 - \frac{1}{2} \alpha t - u + \frac{p}{2} \cdot \frac{1 + 4t - t^2}{1 + t} + \frac{\alpha + p}{2} (1 + t) \right] S_p \\
 &\quad + t(1-t) \frac{d}{dt} S_p + p S_{p-1} \\
 &= \left(\alpha + k + 1 + p - u + \frac{2pt}{1+t} \right) S_p + t(1-t) \frac{d}{dt} S_p + p S_{p-1}
 \end{aligned} \tag{15}$$

Now

$$\begin{aligned}
 \frac{d}{dt} S_p &= \sum_{m=0}^{k-p} \binom{p}{m} \left[\frac{m t^{m-1}}{(1+t)^{m+1}} L_{k-p-m}^{(\alpha+p+m)} + \right. \\
 &\quad \left. + \frac{t^{m-1}}{(1-t)(1+t)^m} \{ k-p-m+1 \} L_{k-p-m+1}^{(\alpha+p+m)} - (\alpha+k+1-u) L_{k-p-m}^{(\alpha+p+m)} \right]
 \end{aligned} \tag{16}$$

Thus we obtain

$$\begin{aligned}
 B_p &= \sum_{m=0}^{k-p} \binom{p}{m} \frac{t^m}{(1+t)^m} \left[\left(\alpha + k + 1 + p - u + \frac{2pt}{1+t} \right) L_{k-p-m}^{(\alpha+p+m)} + \frac{m(1-t)}{1+t} L_{k-p-m}^{(\alpha+p+m)} + \right. \\
 &\quad \left. + (k-p-m+1) L_{k-p-m+1}^{(\alpha+p+m)} - (\alpha+1-u) L_{k-p-m}^{(\alpha+p+m)} + (p-m) L_{k-p+1-m}^{(\alpha+p+m)} \right] \\
 &= \sum_{m=0}^{k-p+1} \binom{p}{m} \frac{t^m}{(1+t)^m} \left[(\alpha+k+1+p-u) L_{k-p-m}^{(\alpha+p+m)} + \frac{2mp}{p-m+1} L_{k-p-m+1}^{(\alpha+p+m-1)} + \right. \\
 &\quad \left. + m L_{k-p-m}^{(\alpha+p+m)} - \frac{2m(m-1)}{p-m+1} L_{k-p-m+1}^{(\alpha+p+m-1)} + (k-p-m+1) L_{k-p-m+1}^{(\alpha+p+m)} - \right. \\
 &\quad \left. - (\alpha+k+1-u) L_{k-p-m}^{(\alpha+p+m)} + (p-m) L_{k-p+1-m}^{(\alpha+p+m)} \right] \\
 &= \sum_{m=0}^{k-p+1} \binom{p}{m} \frac{t^m}{(1+t)^m} [(p+m) L_{k-p-m}^{(\alpha+p+m)} + (p+m) L_{k-p+1-m}^{(\alpha+p+m)} + (k-p-m+1) L_{k-p-m+1}^{(\alpha+p+m)}] \\
 &= \sum_{m=0}^{k+1-p} \binom{p}{m} \frac{t^m}{(1+t)^m} [(p+m) L_{k+1-p-m}^{(\alpha+p+m)} + (k-p-m+1) L_{k+1-p-m}^{(\alpha+p+m)}] \\
 &= (k+1) \sum_{m=0}^{k+1-p} \binom{p}{m} \frac{t^m}{(1+t)^m} L_{k+1-p-m}^{(\alpha+p+m)}
 \end{aligned} \tag{17}$$

It follows that for $0 < p < k + 1$

$$A_p = (k+1) (xyt)^{\frac{p}{2}} \left(\frac{1+t}{1-t} \right)^p \sum_{m=0}^{k+1-p} \binom{p}{m} \frac{t^m}{(1+t)^m} L_{k+1-p-m}^{(\alpha+p+m)} \tag{18}$$

and the same result is valid for $p = 0$ and for $p = k + 1$. Thus from (12) we take the conclusion that (3) is due for $k + 1$.

3. From the special cases derivable from (7) we quote only the case $y \rightarrow 0$. We obtain then

$$\sum_{n=0}^{\infty} \binom{n + \alpha + k}{k} t^n L_n^{(\alpha)}(x) = \frac{1}{(1-t)^{k+1+\alpha}} \exp\left(-\frac{xt}{1-t}\right) \cdot L_k^{(\alpha)}\left(\frac{xt}{1-t}\right) \quad (19)$$

a formula we have given elsewhere ⁷⁾ and which can be used for the evaluation of some definite integrals involving products of Laguerre polynomials.

⁷⁾ BOTTEMA, Een betrekking voor de polynomen van LAGUERRE en VAN HERMITE, Proc. Kon. Ned. Akad. v. Wetensch., Amsterdam, **49**, 65—71 (1946).