

Created by T. Madas

LEGENDRE'S EQUATION

including Legendre's functions and Legendre's polynomials

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Summary on Legendre Functions/Polynomials

Legendre's Differential Equation

$$(1-x^2)\frac{d^2y}{dx^2} - 2x\frac{dy}{dx} + n(n-1)y = 0, \quad n \in \mathbb{R}.$$

General Solution of Legendre's Differential Equation

$$y = A \left[1 - \frac{(n+1)n}{2!}x^2 + \frac{(n+3)(n+1)n(n-2)}{4!}x^4 - \frac{(n+5)(n+3)(n+1)n(n-2)(n-4)}{6!}x^6 + \dots \right] \\ + \\ B \left[x - \frac{(n+2)(n-1)}{3!}x^3 + \frac{(n+4)(n+2)(n-1)(n-3)}{5!}x^5 - \frac{(n+6)(n+4)(n+2)(n-1)(n-3)(n-5)}{7!}x^7 + \dots \right]$$

- If n is an even integer, the first solution terminates after a finite number of terms, while the second one produces an infinite series.
- If n is an odd integer, the second solution terminates after a finite number of terms, while the first solution produces an infinite series.
- The finite solutions are the Legendre Polynomials, also known as solutions of the first kind, denoted by $P_n(x)$.
- The infinite series solutions are known as solutions of the second kind, denoted by $Q_n(x)$.

The second solution $Q_n(x)$ can be written in terms of $P_n(x)$ by

$$Q_n(x) = P_n(x) \int \frac{1}{(1-x^2)(P_n(x))^2} dx$$

The infinite series form for the Legendre's polynomial $P_n(x)$ is given by

$$P_n(x) = \sum_{k=0}^N \left[\frac{(2n-2k)!}{2^n k! (n-k)! (n-2k)!} (-1)^k x^{n-2k} \right],$$

where N is the floor function

$$N = \begin{cases} \frac{1}{2}n & \text{if } n \text{ is even} \\ \frac{1}{2}(n-1) & \text{if } n \text{ is odd} \end{cases}$$

The generating function for the Legendre's polynomial $P_n(x)$ is given by

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

Find the two independent solutions of Legendre's equation

$$y = A \left[1 - \frac{(n+1)n}{2!} x^2 + \frac{(n+3)(n+1)n(n-2)}{4!} x^4 - \frac{(n+5)(n+3)(n+1)n(n-2)(n-4)}{6!} x^6 + \dots \right] + B \left[x - \frac{(n+2)(n-1)}{3!} x^3 + \frac{(n+4)(n+2)(n-1)(n-3)}{3!} x^5 - \frac{(n+6)(n+4)(n+2)(n-1)(n-3)(n-5)}{7!} x^7 + \dots \right]$$

② ADJUST THE SUMMATIONS SO THEY ALL START FROM $k=0$

$$\sum_{k=0}^{\infty} Q_{k+1} (k+1) (k+3) z^{k+2} = \sum_{k=0}^{\infty} Q_{k+1} (k+2) (k+4) z^{k+2} - \sum_{k=0}^{\infty} Q_{k+1} (k+2) z^{k+2} + N(0+1) \sum_{k=0}^{\infty} Q_{k+1} z^{k+2} = 0$$

③ OBTAINING A RECURRENCE EQUATION BY OPERATING POWERS OF z^{k+2}

$$Q_{k+1} (k+4) (k+3) - Q_{k+1} (k+2) (k+4) - 2 Q_{k+1} (k+2) + N(k+1) Q_{k+1} = 0$$

$$Q_{k+1} = \frac{(k+2)(k+1) + 2(k+2) - N(k+1)}{(k+1)(k+2)} Q_k$$

OR

$$Q_{k+2} = \frac{k(k-1) + 2k - N(k+1)}{(k+1)(k+2)} Q_k$$

$$Q_{k+2} = \frac{k^2 + k - N(k+1)}{(k+1)(k+2)} Q_k$$

$$Q_{k+2} = \frac{N(k+1) - N(k+2) - Q_k}{(k+1)(k+2)} Q_k$$

WHICH PROVIDES US

$$Q_{k+2} = - \frac{(k+1)Q_k - (N-k)}{(k+1)(k+2)} Q_k$$

WHICH PROVIDES US

$$\begin{aligned} N^2 + N - 1 &= 2 - k \\ N^2 + N &= (k+1) \\ (N-k)(N+1) &= (k+1) \\ (N-k)(N+1) &= 0 \end{aligned}$$

⑦ Thus, GENERATING THE FIRST FEW TERMS

$$k=0 \quad a_2 = -\frac{(n+1)n}{1 \times 2} a_0$$

$$k=1 \quad a_3 = -\frac{(n+2)(n+1)}{2 \times 3} a_1$$

$$k=2 \quad a_4 = -\frac{(n+3)(n+2)}{3 \times 4} a_2 = -\frac{(n+3)(n+1)n(n+2)}{1 \times 2 \times 3 \times 4} a_0$$

$$k=3 \quad a_5 = -\frac{(n+4)(n+3)}{4 \times 5} a_3 = -\frac{(n+4)(n+3)(n+2)(n+1)n(n+3)}{2 \times 3 \times 4 \times 5} a_1$$

$$k=4 \quad a_6 = -\frac{(n+5)(n+4)}{5 \times 6} a_4 = -\frac{(n+5)(n+4)(n+3)(n+2)(n+1)n(n+4)}{1 \times 2 \times 3 \times 4 \times 5 \times 6} a_0$$

$$k=5 \quad a_7 = -\frac{(n+6)(n+5)}{6 \times 7} a_5 = -\frac{(n+6)(n+5)(n+4)(n+3)(n+2)(n+1)n(n+5)}{2 \times 3 \times 4 \times 5 \times 6 \times 7} a_1$$

$$k=6 \quad a_8 = \frac{(n+7)(n+6)}{7 \times 8} a_6 = \frac{(n+7)(n+6)(n+5)(n+4)(n+3)(n+2)(n+1)n(n+6)}{2 \times 3 \times 4 \times 5 \times 6 \times 7 \times 8} a_0$$

⑧ Hence the full sequence $\{a_n(x)\}$ is given in terms of the monomials x^k

$$y = a_0 \left[1 - \frac{(n+1)(n+2)}{2!} x^2 + \frac{(n+3)(n+2)(n+1)}{4!} x^4 - \frac{(n+5)(n+4)(n+3)(n+2)(n+1)}{6!} x^6 + \dots \right]$$

$$a_1 \left[2 - \frac{(n+3)(n+1)}{3!} x^3 + \frac{(n+5)(n+4)(n+3)(n+2)}{5!} x^5 - \frac{(n+7)(n+6)(n+5)(n+4)(n+3)(n+2)}{7!} x^7 + \dots \right]$$

Question 2

Legendre's equation is given below

$$(1-t^2)\frac{d^2w}{dt^2} - 2t\frac{dw}{dt} + n(n+1)w = 0, \quad n \in \mathbb{N}.$$

a) By assuming a series solution of the form

$$w(t) = \sum_{r=0}^{\infty} a_r t^r, \quad a_0 \neq 0,$$

show by a detailed method that

$$a_{r+2} = -\frac{(n-r)(n+r+1)}{(r+2)(r+1)} a_r.$$

b) By rewriting the recurrence relation of part (a) backwards, and taking the value of a_n as

$$a_n = \prod_{m=1}^n \frac{(2n-2m+1)}{n!},$$

show further that the Legendre's polynomials $P_n(t)$ can be written as

$$P_n(t) = \sum_{k=0}^N \left[\frac{(2n-2k)!}{2^n k! (n-k)! (n-2k)!} (-1)^k t^{n-2k} \right],$$

where N is the floor function

$$N = \begin{cases} \frac{1}{2}n & \text{if } n \text{ is even} \\ \frac{1}{2}(n-1) & \text{if } n \text{ is odd} \end{cases}$$

proof

[solution overleaf]

a) $(1-t)^2 \frac{d^2W}{dt^2} - 2t \frac{dW}{dt} + n(n+1)W = 0$

ON DIVIDING THIS IS ANALYTIC AT $t=0$, SO WE CAN EXPAND AS POWERS OF t^r

Let $W = \sum_{r=0}^{\infty} a_r t^r$ $\frac{dW}{dt} = \sum_{r=1}^{\infty} a_r r t^{r-1}$ $\frac{d^2W}{dt^2} = \sum_{r=2}^{\infty} a_r r(r-1) t^{r-2}$

SUBSTITUTE INTO THE O.D.E

$$(1-t)^2 \sum_{r=2}^{\infty} a_r r(r-1) t^{r-2} - 2t \sum_{r=1}^{\infty} a_r r t^{r-1} + n(n+1) \sum_{r=0}^{\infty} a_r t^r = 0$$

$$\sum_{r=2}^{\infty} a_r r(r-1) t^{r-2} - \sum_{r=1}^{\infty} a_r r(r-1) t^{r-1} - \sum_{r=1}^{\infty} 2a_r r t^r + n(n+1) \sum_{r=0}^{\infty} a_r t^r = 0$$

THE LOWEST POWER OF t IN THESE SUMMATIONS IS t^0 & THE HIGHEST IS t^2 - PUT OUT OF THE SUMMATIONS THE POWERS t^0 & t^1

$$\Rightarrow 2a_2 + a_2 + \sum_{r=1}^{\infty} a_r r(r-1) t^{r-1} - \sum_{r=1}^{\infty} 2a_r r t^r + n(n+1) \sum_{r=0}^{\infty} a_r t^r = 0$$

$$\Rightarrow [2a_2 + n(n+1)a_2] + [a_2 - 2a_2 + n(n+1)a_2] t + \sum_{r=2}^{\infty} [a_r r(r-1) - 2a_r r + n(n+1)a_r] t^r = 0$$

FOR THE SUMMATION TO BE 0, EACH COEFFICIENT MUST BE 0

ANALYSE THE SUMMATIONS SO THEY ALL SUM TO 0

$$\sum_{r=2}^{\infty} a_r [r(r-1) - 2r + n(n+1)] t^r = 0$$

Equate Powers of t IN THESE SUMMATIONS, SAY t^{r+2} TO OBTAIN A RECURSIVE EQUATION

$$\Rightarrow a_{r+2} (r+2)(r+1) - a_{r+2} (r+2)(r+1) - 2a_{r+2} (r+2) + n(n+1)a_{r+2} = 0$$

RECURSIVE EQUATION

$$\Rightarrow a_{r+2} (r+2)(r+1) - a_r r(r-1) - 2a_r r + n(n+1)a_r = 0$$

$$\Rightarrow a_{r+2} (r+2)(r+1) = [1(r-1) + 2r - n(n+1)] a_r$$

$$\Rightarrow a_{r+2} = \frac{r^2 - r - n^2 - n}{(r+2)(r+1)} a_r$$

$$\Rightarrow a_{r+2} = \frac{(r-n)(r+n+1)}{(r+2)(r+1)} a_r$$

AS RECURSIVE

b) CONVERT THE RECURSIVE RELATION INTO AN O.D.E

$$a_r = \frac{(r-n)(r+n+1)}{(r+2)(r+1)} a_{r+2}$$

NOTE THAT IF $r=n$, $a_{n+1} = a_{n+2} = \dots = 0$

HENCE

$r=n-2$ $\Rightarrow a_{n-2} = \frac{n(n-1)}{2(2n-1)} a_n$

$r=n-4$ $\Rightarrow a_{n-4} = \frac{(n-2)(n-3)}{2 \cdot 4(2n-3)} a_n = \frac{n(n-1)(n-2)(n-3)}{2 \cdot 4(2n-3)} a_n$

$r=n-6$ $\Rightarrow a_{n-6} = \frac{(n-4)(n-5)}{6(2n-5)} a_{n-4} = \frac{n(n-1)(n-2)(n-3)(n-4)(n-5)}{2 \cdot 4 \cdot 6(2n-5)} a_n$ etc.

THUS THE POLYNOMIAL FORM OF THE SOLUTION OF LEGENDRE'S EQUATION BECOMES

$$W = \sum_{r=0}^{\infty} a_r t^r = a_n \left[\frac{n(n-1)}{2(2n-1)} t^{n-2} + \frac{n(n-1)(n-2)(n-3)}{2 \cdot 4(2n-3)} t^{n-4} + \frac{n(n-1)(n-2)(n-3)(n-4)(n-5)}{2 \cdot 4 \cdot 6(2n-5)} t^{n-6} + \dots \right]$$

TO NORMALIZE THESE POLYNOMIALS, WE CHOOSE a_n SO THAT $P_n(1) = 1$

THE VALUE OF a_n TO PRODUCE THIS IS

$$a_n = \frac{(2n-1)!!}{n!}$$

THE GENERAL TERM OF THIS SERIES STARTING FROM $t=0$

$$(-1)^k \frac{(2n-1)!!}{n!} \left[t^{n-2k} \frac{(n-1)!!}{(2n-1)!!} \right]$$

DO IT AS BEST TO LOOK AT SMALL ALPHABETICATIONS WITH THE MEAN THEN SEPARATELY

- $(2n-1)(2n-3) \dots 5 \times 3 \times 1 = \frac{(2n-1)!!}{1} = \frac{(2n)!}{2^n n!}$
- $n(n-1)(n-2) \dots (n-2k+1) = \frac{n!}{(n-2k)!}$
- $2 \times 4 \times 6 \times \dots \times 2k = 2^k (1 \times 3 \times 5 \times \dots \times k) = 2^k k!$

$(2n-1)(2n-3) \dots (2n-2k+1) = \frac{(2n-1)!!}{(2n-2k-1)!!}$

ATTENTION

$$\frac{(2n-1)!!}{(2n-2k-1)!!} = \frac{(2n)!}{2^n n!} \times \frac{(2n-2k-1)!!}{(2n-2k-1)!!} = \frac{(2n)!}{2^n n!} \times \frac{(2n-2k)!}{2^{n-k} (n-k)!} = \frac{(2n)!}{2^n n!} \times \frac{(2n-2k)!}{2^{n-k} (n-k)!}$$

COLLECTING ALL THESE VALUES INTO THE GENERAL TERM FROM FORMER QUEST

$$W = t^{n-2k} \frac{(2n)!}{2^n n!} \times \frac{(2n-2k)!}{2^{n-k} (n-k)!} = \frac{(2n)!}{2^n n!} \times \frac{(2n-2k)!}{2^{n-k} (n-k)!}$$

THIS

$$P_n(t) = \sum_{k=0}^n \frac{(-1)^k (2n-2k)!}{2^n k! (n-k)!} t^{n-2k}$$

IS EVEN FUNCTION. NB $\begin{cases} \frac{1}{2} & \text{if } n \text{ is even} \\ \frac{1}{2} & \text{if } n \text{ is odd} \end{cases}$

SINCE THE BOUNDARY IS OF INFINITE $n \Rightarrow n-2k \geq 0$

SO IF n IS EVEN THE SUMMATION ENDS TO $\frac{1}{2}$

IF n IS ODD, THE SUMMATION ENDS TO $\frac{1}{2}$

Question 4

The generating function for the Legendre's polynomials $P_n(x)$, satisfies

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

Use this relationship to prove that

$$P_n(-x) = (-1)^n P_n(x).$$

, proof

STARTING WITH THE GENERATING FUNCTION FOR LEGENDRE POLYNOMIALS, BY
 SUBSTITUTION OF x WITH $-x$
 $\Rightarrow (1 - 2(-x)t + t^2)^{-\frac{1}{2}} = \sum_{n=0}^{\infty} [t^n P_n(-x)]$
 $\Rightarrow (1 + 2xt + t^2)^{-\frac{1}{2}} = \sum_{n=0}^{\infty} [t^n P_n(-x)]$
 NEXT WE REWRITE t WITH $-t$
 $\Rightarrow (1 - 2xt + t^2)^{-\frac{1}{2}} = \sum_{n=0}^{\infty} [(-t)^n P_n(-x)]$
 $\Rightarrow \sum_{n=0}^{\infty} [t^n P_n(x)] = \sum_{n=0}^{\infty} [(-1)^n t^n P_n(-x)]$
 EQUATE COEFFICIENTS OF t^n IN BOTH SERIES
 $\Rightarrow P_n(x) = (-1)^n P_n(-x)$
 $\Rightarrow (-1)^n P_n(x) = (-1)^n (-1)^n P_n(x)$
 $\Rightarrow (-1)^n P_n(x) = (-1)^{2n} P_n(x)$
 $\Rightarrow (-1)^n P_n(x) = P_n(x)$
 $\therefore P_n(-x) = (-1)^n P_n(x)$

Question 5

The generating function $g(x, t)$ for the Legendre's polynomials $P_n(x)$, satisfies

$$g(x, t) = (1 - 2xt + t^2)^{-\frac{1}{2}} = \sum_{n=0}^{\infty} [t^n P_n(x)]$$

Use this relationship to prove that

$$\frac{\partial}{\partial x} [g(x, t)] + \frac{\partial}{\partial t} [g(x, t)] = x [g(x, t)]^3$$

, proof

Let $g(x, t) = (1 - 2xt + t^2)^{-\frac{1}{2}}$
 Differentiate g with respect to x
 $\frac{\partial g}{\partial x} = -\frac{1}{2}(1 - 2xt + t^2)^{-\frac{3}{2}} \times (-2t) = t(1 - 2xt + t^2)^{-\frac{3}{2}}$
 $= t[(1 - 2xt + t^2)^{-\frac{1}{2}}]^3 = t[g(x, t)]^3$
 Next differentiate g with respect to t
 $\frac{\partial g}{\partial t} = -\frac{1}{2}(1 - 2xt + t^2)^{-\frac{3}{2}} \times (-2x + 2t) = (x - t)(1 - 2xt + t^2)^{-\frac{3}{2}}$
 $= (x - t)[(1 - 2xt + t^2)^{-\frac{1}{2}}]^3 = (x - t)[g(x, t)]^3$
 Add the two previous
 $\frac{\partial g}{\partial x} + \frac{\partial g}{\partial t} = t[g(x, t)]^3 + (x - t)[g(x, t)]^3$
 $\frac{\partial g}{\partial x} + \frac{\partial g}{\partial t} = x[g(x, t)]^3$
 $\therefore \frac{\partial}{\partial x} (g(x, t)) + \frac{\partial}{\partial t} (g(x, t)) = x[g(x, t)]^3$

Question 6

$$f(x) \equiv 10x^3 - 3x^2 + x - 1.$$

Express $f(x)$ as a linear combination of Legendre's polynomials, $P_n(x)$.

You may assume

- $P_0(x) = 1$
- $P_1(x) = x$
- $P_2(x) = \frac{1}{2}(3x^2 - 1)$
- $P_3(x) = \frac{1}{2}(5x^3 - 3x)$,
- $P_4(x) = \frac{1}{8}(35x^4 - 30x^2 + 3)$

$$f(x) = 4P_3(x) - 2P_2(x) + 7P_1(x) - 2P_0(x)$$

Handwritten solution for Question 6:

Given $f(x) = 10x^3 - 3x^2 + x - 1$

Legendre polynomials:

- $P_0(x) = 1$
- $P_1(x) = x$
- $P_2(x) = \frac{1}{2}(3x^2 - 1)$
- $P_3(x) = \frac{1}{2}(5x^3 - 3x)$

Assume $f(x) = AP_3(x) + BP_2(x) + CP_1(x) + DP_0(x)$

Equating coefficients:

- $\frac{5}{2}A = 10 \Rightarrow A = 4$
- $\frac{3}{2}B = -3 \Rightarrow B = -2$
- $C - \frac{3}{2}A = 1 \Rightarrow C = 7$
- $D - \frac{1}{2}B = -1 \Rightarrow D = -2$

Therefore, $f(x) = 4P_3(x) - 2P_2(x) + 7P_1(x) - 2P_0(x)$

Question 7

The generating function for the Legendre's polynomials $P_n(x)$, satisfies

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

By differentiating the above relationship with respect to t , prove that

$$(2n+1)xP_n(x) - (n+1)P_{n+1}(x) + nP_{n-1}(x) = 0.$$

, proof

STARTING WITH THE GENERATING FUNCTION

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

DIFFERENTIATE WITH RESPECT TO t

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

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

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

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

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

EQUATING COEFFICIENTS OF t^n ON BOTH SIDES

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

$$\Rightarrow 0 = (n+1)P_{n+1}(x) - 2(n+1)xP_n(x) + (n+1)P_{n-1}(x) + P_n(x)$$

$$\Rightarrow 0 = (n+1)P_{n+1}(x) - (2n+2)xP_n(x) + (n+1)P_{n-1}(x)$$

$$\Rightarrow (n+1)P_{n+1}(x) - (2n+2)xP_n(x) + (n+1)P_{n-1}(x) = 0$$

AS REQUIRED

Question 8

The generating function for the Legendre's polynomials $P_n(x)$, satisfies

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

By separately differentiating the above relationship once with respect to t and once with respect to x , prove that

$$n P_n(x) = x P'_n(x) - P'_{n-1}(x).$$

☐ , ☐ proof

SOMEHOW WITH THE GENERATING FUNCTION

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

DIFFERENTIATE FIRST WITH RESPECT TO x & NEXT WITH RESPECT TO t ONLY

SEPARATELY

$$\left. \begin{aligned} -\frac{1}{2}(1 - 2xt + t^2)^{-\frac{3}{2}}(-2t + 2x) &= \sum_{n=0}^{\infty} [n t^{n-1} P_n(x)] \\ -\frac{1}{2}(1 - 2xt + t^2)^{-\frac{3}{2}}(-2t) &= \sum_{n=0}^{\infty} [n t^n P'_n(x)] \end{aligned} \right\} \rightarrow$$

$$\left. \begin{aligned} (x-t)(1 - 2xt + t^2)^{-\frac{3}{2}} &= \sum_{n=0}^{\infty} [n t^{n-1} P_n(x)] \\ t(1 - 2xt + t^2)^{-\frac{3}{2}} &= \sum_{n=0}^{\infty} [n t^n P'_n(x)] \end{aligned} \right\} \rightarrow$$

$$\left. \begin{aligned} t(x-t)(1 - 2xt + t^2)^{-\frac{3}{2}} &= t \sum_{n=0}^{\infty} [n t^{n-1} P_n(x)] \\ (x-t)t(1 - 2xt + t^2)^{-\frac{3}{2}} &= (x-t) \sum_{n=0}^{\infty} [n t^n P'_n(x)] \end{aligned} \right\} \rightarrow$$

EQUATING THE RHS OF THE ABOVE EQUATIONS

$$\rightarrow \sum_{n=0}^{\infty} [n t^n P_n(x)] = \sum_{n=0}^{\infty} [n t^n P'_n(x)] - t \sum_{n=0}^{\infty} [n t^{n-1} P'_n(x)]$$

FINALLY EQUATE POWERS OF t^n IN THE ABOVE EQUATION, SAY t^n

$$\rightarrow n P_n(x) = x P'_n(x) - P'_{n-1}(x)$$

As required

Question 9

The generating function for the Legendre's polynomials $P_n(x)$, satisfies

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

a) Use this result to show that

$$P_n(1) = 1.$$

b) By using the result of part (a) and Legendre's equation, deduce that

$$P'_n(1) = \frac{1}{2}n(n+1).$$

, proof

a) • STARTING FROM THE GENERATING FUNCTION FOR LEGENDRE'S POLYNOMIALS

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

• LETTING $x=1$, IN THE ABOVE RELATIONSHIP

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

$$\Rightarrow [(1-t)^2]^{-\frac{1}{2}} = \sum_{n=0}^{\infty} [t^n P_n(1)]$$

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

$$\Rightarrow 1 + t + t^2 + t^3 + \dots = P_0(1) + tP_1(1) + t^2P_2(1) + t^3P_3(1) + \dots$$

• CHOOSE THE RIGHT POWERS BY COMPARISON $P_0(1) = 1$

b) • STARTING WITH LEGENDRE'S EQUATION, WHICH SOLUTION IS $y = P_n(x)$

$$\Rightarrow (1-x^2) \frac{d^2 y}{dx^2} - 2x \frac{dy}{dx} + n(n+1)y = 0$$

$$\Rightarrow (1-x^2)y'' - 2xy' + n(n+1)y = 0$$

$$\Rightarrow (1-x^2)P''_n(x) - 2xP'_n(x) + n(n+1)P_n(x) = 0$$

• LET $x=1$ & NOTE FROM PART (a), $P_n(1) = 1$

$$\Rightarrow -2P''_n(1) + n(n+1) = 0$$

$$\Rightarrow P''_n(1) = \frac{1}{2}n(n+1)$$

as required

Question 10

Use trigonometric identities to show that

$$\sin^2 \theta = \frac{8}{35} P_4(\cos \theta) - \frac{16}{21} P_2(\cos \theta) + \frac{8}{15} P_0(\cos \theta)$$

You may assume

- $P_0(x) = 1$
- $P_1(x) = x$
- $P_2(x) = \frac{1}{2}(3x^2 - 1)$
- $P_3(x) = \frac{1}{2}(5x^3 - 3x)$,
- $P_4(x) = \frac{1}{8}(35x^4 - 30x^2 + 3)$

proof

$$\begin{aligned} \sin^2 \theta &= \frac{8}{35} P_4(\cos \theta) - \frac{16}{21} P_2(\cos \theta) + \frac{8}{15} P_0(\cos \theta) \\ \bullet \sin^2 \theta &= (\sin \theta)^2 = (1 - \cos^2 \theta)^2 = 1 - 2\cos^2 \theta + \cos^4 \theta \\ \bullet \text{ Now } &\begin{cases} P_0(x) = 1 \\ P_2(x) = \frac{3}{2}x^2 - \frac{1}{2} \\ P_4(x) = \frac{35}{8}x^4 - \frac{15}{4}x^2 + \frac{3}{8} \end{cases} \\ \Rightarrow 1 - 2x^2 + x^4 &= A P_4(x) + B P_2(x) + C P_0(x) \\ \Rightarrow 1 - 2x^2 + x^4 &= A \left(\frac{35}{8}x^4 - \frac{15}{4}x^2 + \frac{3}{8} \right) + B \left(\frac{3}{2}x^2 - \frac{1}{2} \right) + C \\ \Rightarrow 1 - 2x^2 + x^4 &= \frac{35}{8}Ax^4 - \frac{15}{4}Ax^2 + \frac{3}{8}A + \frac{3}{2}Bx^2 - \frac{1}{2}B + C \\ &\quad \frac{35}{8}Ax^4 + \left(\frac{3}{2}B - \frac{15}{4}A \right)x^2 + \left(C - \frac{1}{2}B + \frac{3}{8}A \right) \\ \begin{array}{lll} \frac{35}{8}A = 1 & \frac{3}{2}B - \frac{15}{4}A = -2 & C - \frac{1}{2}B + \frac{3}{8}A = 1 \\ A = \frac{8}{35} & \frac{3}{2}B - \frac{15}{4} \cdot \frac{8}{35} = -2 & C - \frac{1}{2} \left(\frac{8}{35} \right) + \frac{3}{8} \cdot \frac{8}{35} = 1 \\ \frac{3}{2}B - \frac{15}{4} \cdot \frac{8}{35} = -2 & \frac{3}{2}B - \frac{15}{4} \cdot \frac{8}{35} = -2 & C + \frac{8}{35} + \frac{3}{35} = 1 \\ \frac{3}{2}B = -\frac{16}{21} & B = -\frac{16}{21} & C = \frac{8}{35} \end{array} \\ \text{This} & \\ \sin^2 \theta &= \frac{8}{35} P_4(\cos \theta) - \frac{16}{21} P_2(\cos \theta) + \frac{8}{15} P_0(\cos \theta) \end{aligned}$$

Question 11

The generating function $g(x, t)$ for the Legendre's polynomials $P_n(x)$, satisfies

$$g(x, t) = (1 - 2xt + t^2)^{-\frac{1}{2}} = \sum_{n=0}^{\infty} [t^n P_n(x)]$$

Verify that $g = g(x, t)$ is a solution of the differential equation

$$t \frac{\partial^2}{\partial t^2} [t g] + \frac{\partial}{\partial x} \left[(1 - x^2) \frac{\partial g}{\partial x} \right] = 0$$

proof

Handwritten proof of the differential equation for the generating function of Legendre polynomials:

$$g(x, t) = (1 - 2xt + t^2)^{-\frac{1}{2}} = \sum_{n=0}^{\infty} [t^n P_n(x)]$$

$$\bullet \quad g(x, t) = \sum_{n=0}^{\infty} [t^n P_n(x)]$$

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

$$\frac{\partial}{\partial t} (t g) = \sum_{n=0}^{\infty} [n t^{n-1} P_n(x)]$$

$$\frac{\partial}{\partial t} (t g) = \sum_{n=0}^{\infty} [n(n-1) t^{n-2} P_n(x)]$$

$$+ \frac{\partial}{\partial t} (t g) = \sum_{n=0}^{\infty} [n(n-1) t^{n-2} P_n(x)]$$

$$\bullet \quad g(x, t) = \sum_{n=0}^{\infty} [t^n P_n(x)]$$

$$\frac{\partial}{\partial x} = \sum_{n=0}^{\infty} [t^n P'_n(x)]$$

$$(1 - x^2) \frac{\partial}{\partial x} = (1 - x^2) \sum_{n=0}^{\infty} [t^n P'_n(x)]$$

$$\frac{\partial}{\partial x} [(1 - x^2) \frac{\partial g}{\partial x}] = -2x \sum_{n=0}^{\infty} [t^n P'_n(x)] + (1 - x^2) \sum_{n=0}^{\infty} [t^n P''_n(x)]$$

$$\bullet \quad \text{Substitute into the P.D.E.}$$

$$t \frac{\partial^2}{\partial t^2} (t g) + \frac{\partial}{\partial x} [(1 - x^2) \frac{\partial g}{\partial x}]$$

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

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

$$= 0$$

$P_n(x)$ is a solution of Legendre's equation

Q.E.D.

Question 12

The generating function for the Legendre's polynomials $P_n(x)$, satisfies

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

a) Use this result to show that

$$P_n(-1) = (-1)^n.$$

b) By using the result of part (a) and Legendre's equation, deduce that

$$P'_n(-1) = \frac{1}{2}n(n+1)(-1)^{n+1}.$$

, proof

Q. • SOMETHING FROM THE GENERATING FORMULA FOR LEGENDRE'S POLYNOMIALS

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

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

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

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

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

• EQUATE COEFFICIENTS FOR t^n ON BOTH SIDES GIVES $P_n(-1) = (-1)^n$

b) • $P_n(x)$ IS A SOLUTION OF LEGENDRE'S EQUATION. SO SOMETHING WITH THE O.D.E.

$$\Rightarrow (1-x^2) \frac{d^2 y}{dx^2} - 2x \frac{dy}{dx} + n(n+1)y = 0$$

$$\Rightarrow (1-(-1)^2) P'_n(x) - 2(-1) P'_n(x) + n(n+1) P_n(x) = 0$$

• LET $x = -1$ 'BUZZ OFF' THE SECOND TERM

$$\Rightarrow 2 P'_n(-1) + n(n+1) P_n(-1) = 0$$

• BUT $P_n(-1) = (-1)^n$

$$\Rightarrow 2 P'_n(-1) + n(n+1) (-1)^n = 0$$

$$\Rightarrow 2 P'_n(-1) = -n(n+1) (-1)^n$$

$$\Rightarrow P'_n(-1) = -\frac{1}{2} n(n+1) (-1)^{n+1}$$

Question 13

The Legendre's polynomial $P_n(x)$ is a solution of the differential equation

$$(1-x^2)\frac{d^2y}{dx^2} - 2x\frac{dy}{dx} + n(n+1)y = 0, \quad n \in \mathbb{R}.$$

Show that

$$P'_n(x) = \frac{n(n+1)}{1-x^2} \int_1^x P_n(x) \, dx.$$

proof

Handwritten proof showing the derivation of the formula for $P'_n(x)$ using integration by parts.

Given the differential equation: $(1-x^2)\frac{d^2y}{dx^2} - 2x\frac{dy}{dx} + n(n+1)y = 0$

As $P_n(x)$ is a solution of this equation:

$$(1-x^2)P''_n(x) - 2xP'_n(x) + n(n+1)P_n(x) = 0$$

Integrate the equation with respect to x between x and 1 :

$$\int_x^1 (1-t^2)P''_n(t) \, dt - 2 \int_x^1 tP'_n(t) \, dt + n(n+1) \int_x^1 P_n(t) \, dt = 0$$

Integration by parts:

$1-t^2$	$-2t$
$P'_n(t)$	$P'_n(t)$

Then:

$$\Rightarrow \left[(1-t^2)P'_n(t) \right]_x^1 + 2 \left[tP'_n(t) \right]_x^1 - 2 \int_x^1 P'_n(t) \, dt + n(n+1) \int_x^1 P_n(t) \, dt = 0$$

By canceling terms:

$$\Rightarrow \left[(1-t^2)P'_n(t) \right]_x^1 + n(n+1) \int_x^1 P_n(t) \, dt = 0$$

$$\Rightarrow 0 - (1-x^2)P'_n(x) + n(n+1) \int_x^1 P_n(t) \, dt = 0$$

$$\Rightarrow n(n+1) \int_x^1 P_n(t) \, dt = (1-x^2)P'_n(x)$$

Therefore:

$$P'_n(x) = \frac{n(n+1)}{1-x^2} \int_x^1 P_n(t) \, dt$$

OR

$$\int_x^1 P_n(t) \, dt = \frac{(1-x^2)P'_n(x)}{n(n+1)}$$

As required.

Question 14

The generating function for the Legendre's polynomials $P_n(x)$, satisfies

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

a) By differentiating the above relationship with respect to t , prove that

$$(2n+1)x P_n(x) = (n+1)P_{n+1}(x) + n P_{n-1}(x).$$

b) By separately differentiating the generating function for the Legendre's polynomials once with respect to t and once with respect to x , prove that

$$n P_n(x) = x P'_n(x) - P'_{n-1}(x).$$

c) Use parts (a) and (b) to show that

$$(2n+1)P_n(x) = P'_{n+1}(x) + P'_{n-1}(x).$$

d) Use parts (b) and (c) to deduce that

$$(n+1)P_n(x) = P'_{n+1}(x) - x P'_n(x).$$

proof

a) DIFFERENTIATE WITH RESPECT TO t

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

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

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

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

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

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

Equate the coefficients of t^n , say $[t^n]$

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

$\Rightarrow 0 = (n+1)P_{n+1}(x) - 2(n+1)x P_n(x) + (n-1)P_{n-1}(x)$

$\Rightarrow (n+1)P_{n+1}(x) - (2n+1)x P_n(x) + n P_{n-1}(x) = 0$

As required

b) DIFFERENTIATE WITH RESPECT TO x

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

$\Rightarrow -\frac{1}{2}(1 - 2xt + t^2)^{-\frac{3}{2}}(-2t) = \sum_{n=0}^{\infty} [t^n P'_n(x)]$

$\Rightarrow t(1 - 2xt + t^2)^{-\frac{3}{2}} = \sum_{n=0}^{\infty} [t^n P'_n(x)]$

$\Rightarrow (x - t)(1 - 2xt + t^2)^{-\frac{3}{2}} = \sum_{n=0}^{\infty} [t^n P'_n(x)]$

Equate the coefficients of t^n , say $[t^n]$

$\Rightarrow x P'_n(x) - P'_{n-1}(x) = n P'_n(x)$

$\Rightarrow n P_n(x) = x P'_n(x) - P'_{n-1}(x)$

As required

c) FROM (a): $(n+1)P_{n+1}(x) - (2n+1)x P_n(x) + n P_{n-1}(x) = 0$

DIFFERENTIATE WITH RESPECT TO x

$(n+1)P'_{n+1}(x) - (2n+1)x P'_n(x) - (2n+1)P_n(x) + n P'_{n-1}(x) = 0$

FROM (b): $n P_n(x) = x P'_n(x) - P'_{n-1}(x)$

$\Rightarrow (n+1)P'_{n+1}(x) - (2n+1)x P'_n(x) - (2n+1)(x P'_n(x) - P'_{n-1}(x)) + n P'_{n-1}(x) = 0$

$\Rightarrow (n+1)P'_{n+1}(x) - (2n+1)x P'_n(x) - (2n+1)x P'_n(x) + (2n+1)P'_{n-1}(x) + n P'_{n-1}(x) = 0$

$\Rightarrow (n+1)P'_{n+1}(x) - (2n+1)x P'_n(x) - (2n+1)P'_{n-1}(x) = 0$

$\Rightarrow P'_{n+1}(x) - (2n+1)P'_{n-1}(x) = 0$

$\Rightarrow (n+1)P'_n(x) = P'_{n+1}(x) - x P'_n(x)$

As required

d) FROM (b): $n P_n(x) = x P'_n(x) - P'_{n-1}(x)$

FROM (c): $(2n+1)P_n(x) = P'_{n+1}(x) - P'_{n-1}(x)$

SUBTRACT THE EQUATIONS ABOVE

$(n+1)P_n(x) = P'_{n+1}(x) - 2P'_n(x)$

As required

Question 15

The generating function for the Legendre's polynomials $P_n(x)$, satisfies

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

Use this result to show that ...

... if n is even, $P_n(x)$ is an even polynomial in x .

... if n is odd, $P_n(x)$ is an odd polynomial in x .

proof

• USING THE GENERATING FUNCTION FOR LEGENDRE POLYNOMIALS

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

• WE NEED TO INVESTIGATE THE BEHAVIOUR OF $P_n(x)$
LET $x \mapsto -x$

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

• NOW REPLACE t BY $-t$

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

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

• COMPARING COEFFICIENTS OF t^n

$$\Rightarrow P_n(x) = (-1)^n P_n(-x)$$

MULTIPLY THE $(-1)^n$ TO THE OTHER SIDE

$$\Rightarrow (-1)^n P_n(x) = (-1)^n (-1)^n P_n(x)$$

$$\Rightarrow (-1)^n P_n(x) = (-1)^{2n} P_n(x)$$

$$\Rightarrow \boxed{P_n(-x) = (-1)^n P_n(x)}$$

• CONSIDER SEPARATELY IF $n = 2m$ (EVEN) & IF $n = 2m+1$ (ODD)

$$\begin{cases} P_{2m}(-x) = (-1)^{2m} P_{2m}(x) = P_{2m}(x) \\ P_{2m+1}(-x) = (-1)^{2m+1} P_{2m+1}(x) = -P_{2m+1}(x) \end{cases}$$

• IF n IS EVEN $P_n(x)$ IS AN EVEN POLYNOMIAL
IF n IS ODD $P_n(x)$ IS AN ODD POLYNOMIAL //

Question 16

The generating function for the Legendre's Polynomials $P_n(x)$, satisfies

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

a) Use this result to show that

$$P_{2n}(0) = \frac{(-1)^n (2n)!}{2^{2n} n!}.$$

b) Deduce the value of $P_{2n+1}(0)$.

$$P_{2n+1}(0) = 0$$

a) • STATING THE GENERATING FUNCTION FOR LEGENDRE POLYNOMIALS

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

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

• EXPANDING BINOMIALLY ON THE L.H.S

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

$$\Rightarrow (1 + t^2)^{-\frac{1}{2}} = 1 - \frac{1}{2} t^2 + \frac{3 \times 1}{2^2 \times 2!} t^4 - \frac{1 \times 3 \times 5}{2^3 \times 3!} t^6 + \dots = \sum_{n=0}^{\infty} \frac{(-1)^n (2n-1)!!}{2^n n!} t^{2n}$$

• COMPARING COEFFICIENTS OF t^{2n}

$$\Rightarrow P_{2n}(0) = \frac{(-1)^n (2n-1)!!}{2^n n!} \times \frac{2n!}{2^n (n!)^2} \times \frac{1}{2^n n!}$$

$$\Rightarrow P_{2n}(0) = \frac{(-1)^n}{2^n n!} \times \frac{(2n)!}{2^n (n!)^2}$$

$$\Rightarrow P_{2n}(0) = \frac{(-1)^n (2n)!}{2^{2n} n!}$$

b) COMPARING POWERS OF t^{2n+1} & THE BINOMIAL EXPANSION ABOUT
L.H.S DERIVE

$$P_{2n+1}(0) = 0$$

Question 17

Legendre's equation is given below

$$(1-x^2)\frac{d^2y}{dx^2} - 2x\frac{dy}{dx} + n(n+1)y = 0, \quad n \in \mathbb{R}.$$

Use the substitution $x = \cos \theta$ to show that

$$\frac{1}{\sin \theta} \frac{d}{d\theta} \left[\frac{dy}{d\theta} \sin \theta \right] + n(n+1)y = 0.$$

proof

$(1-x^2)\frac{d^2y}{dx^2} - 2x\frac{dy}{dx} + n(n+1)y = 0$
 Let $x = \cos \theta$ diff w.r.t $y \Rightarrow \frac{dy}{dx} = -\sin \theta \frac{dy}{d\theta}$
 $\frac{d^2y}{dx^2} = -\cos \theta \frac{dy}{d\theta} \frac{d}{d\theta} \left[-\sin \theta \frac{dy}{d\theta} \right]$
 Next differentiate expression re just found w.r.t x
 $\Rightarrow \frac{d^2y}{dx^2} = \cos \theta \frac{dy}{d\theta} \frac{d}{d\theta} \left[\sin \theta \frac{dy}{d\theta} \right] - \cos \theta \frac{d^2y}{d\theta^2} \frac{d\theta}{dx}$
 $\Rightarrow \frac{d^2y}{dx^2} = \frac{1}{\sin \theta} \frac{d}{d\theta} \left[\sin \theta \frac{dy}{d\theta} \right] - \frac{1}{\sin \theta} \frac{d^2y}{d\theta^2} \frac{d\theta}{dx}$
 $\Rightarrow \frac{d^2y}{dx^2} = \frac{\cos \theta}{\sin \theta} \left[-\frac{1}{\sin \theta} \frac{dy}{d\theta} \right] - \frac{1}{\sin \theta} \frac{d^2y}{d\theta^2} \frac{1}{-\sin \theta}$
 $\Rightarrow \frac{d^2y}{dx^2} = -\frac{1}{\sin^2 \theta} \left[\sin \theta \frac{dy}{d\theta} - \frac{d^2y}{d\theta^2} \right]$
 Sub into Legendre's equation
 $\Rightarrow (1-\cos^2 \theta) \left[-\frac{1}{\sin^2 \theta} \left[\sin \theta \frac{dy}{d\theta} - \frac{d^2y}{d\theta^2} \right] \right] - 2\cos \theta \left[-\sin \theta \frac{dy}{d\theta} \right] + n(n+1)y = 0$
 $\Rightarrow \sin^2 \theta \left[\frac{1}{\sin^2 \theta} \left[\sin \theta \frac{dy}{d\theta} - \frac{d^2y}{d\theta^2} \right] \right] + 2\cos \theta \sin \theta \frac{dy}{d\theta} + n(n+1)y = 0$
 $\Rightarrow \frac{d^2y}{d\theta^2} - \sin \theta \frac{dy}{d\theta} + 2\cos \theta \sin \theta \frac{dy}{d\theta} + n(n+1)y = 0$
 $\Rightarrow \frac{d^2y}{d\theta^2} + \sin \theta \frac{dy}{d\theta} + n(n+1)y = 0$

By identification
 $\frac{1}{\sin \theta} \frac{d}{d\theta} \left[\sin \theta \frac{dy}{d\theta} \right] = \frac{1}{\sin \theta} \left[\cos \theta \frac{dy}{d\theta} + \sin \theta \frac{d^2y}{d\theta^2} \right]$
 $= \cot \theta \frac{dy}{d\theta} + \frac{d^2y}{d\theta^2}$
 $\therefore \frac{d^2y}{d\theta^2} + \cot \theta \frac{dy}{d\theta} = \frac{1}{\sin \theta} \frac{d}{d\theta} \left[\sin \theta \frac{dy}{d\theta} \right]$
 Hence the equation can be written as
 $\frac{1}{\sin \theta} \frac{d}{d\theta} \left[\sin \theta \frac{dy}{d\theta} \right] + n(n+1)y = 0$
 As required

Question 18

Find the two independent solutions of Legendre's equation

$$(1-x^2) \frac{d^2 y}{dx^2} - 2x \frac{dy}{dx} + 2y = 0.$$

$$y = Ax + B \left[\frac{1}{x} \ln \left(\frac{1+x}{1-x} \right) - 1 \right]$$

Handwritten solution for Question 18:

$(1-x^2) \frac{d^2 y}{dx^2} - 2x \frac{dy}{dx} + 2y = 0$
 This is Legendre's equation with $n(n+1) = 2$
 $n + n + 1 = 2$
 $2n + 1 = 2$
 $2n = 1$
 $n = \frac{1}{2}$

The first solution is $Y_1(x) = Ax$
 The infinite series solution $Y_2(x)$ satisfies
 $Y_2(x) = P_n(x) \int \frac{1}{(1-x^2) [P_n(x)]^2} dx$
 $Y_2(x) = 2 \int \frac{1}{(1-x^2) 2x^2} dx$

By partial fractions
 $\frac{1}{(1-x)(1+x)2x^2} = \frac{A}{x} + \frac{B}{x^2} + \frac{C}{1-x} + \frac{D}{1+x}$
 $1 = A x(1-x^2) + B(1-x^2) + C^2(1+x) + D x^2(1-x)$
 $1 \equiv Ax(1-x^2) + B(1-x^2) + C^2(1+x) + Dx^2(1-x)$
 $1 \equiv Ax - Ax^3 + B - Bx^2 + C^2 + C^2x + Dx^2 - Dx^3$
 $1 \equiv (A + C^2)x + (B + C^2 - D)x^2 + (-A - B - D)x^3$
 $1 \equiv 0x + 0x^2 + 0x^3$
 $1 \equiv 0$
 $1 \equiv 0$

Thus
 $Q_1(x) = 2 \int \frac{1}{x^2} + \frac{1}{x^2} + \frac{1}{1-x^2} dx$
 $Q_1(x) = 2 \left[-\frac{1}{x} + \frac{1}{2} \ln |1-x| - \frac{1}{2} \ln |1+x| \right]$
 $Q_1(x) = -\frac{1}{x} + \frac{1}{2} \ln \left| \frac{1-x}{1+x} \right|$

Hence the general solution will be
 $y = A P_1(x) + B Q_1(x)$
 $y = Ax + B \left[-\frac{1}{x} + \frac{1}{2} \ln \left| \frac{1-x}{1+x} \right| - 1 \right]$

Question 19

The generating function for the Legendre's Polynomials $P_n(x)$, satisfies

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

Using this result, and integrating both sides with respect to t , from 0 to 1, show that

$$\sum_{n=0}^{\infty} \left[\frac{P_n(\cos \theta)}{n+1} \right] = \ln \left[1 + \operatorname{cosec} \left(\frac{1}{2} \theta \right) \right].$$

proof

STARTING FROM THE GENERATING FUNCTION FOR LEGENDRE'S POLYNOMIALS
 $(1 - 2xt + t^2)^{-\frac{1}{2}} = \sum_{n=0}^{\infty} t^n P_n(x)$
 • INTEGRATE BOTH SIDES WITH RESPECT TO t , FROM $t=0$ TO $t=1$
 $\Rightarrow \int_0^1 \frac{1}{\sqrt{1-2xt+t^2}} dt = \int_0^1 \left[\sum_{n=0}^{\infty} t^n P_n(x) \right] dt$
 $\Rightarrow \int_0^1 \frac{1}{\sqrt{1-2xt+t^2}} dt = \sum_{n=0}^{\infty} P_n(x) \int_0^1 t^n dt$
 • LET $x = \cos \theta$
 $\Rightarrow \int_0^1 \frac{1}{\sqrt{1-2\cos \theta t + t^2}} dt = \sum_{n=0}^{\infty} P_n(\cos \theta) \int_0^1 t^n dt$
 $\Rightarrow \int_0^1 \frac{1}{\sqrt{(t-\cos \theta)^2 + \sin^2 \theta}} dt = \sum_{n=0}^{\infty} P_n(\cos \theta) \left[\frac{t^{n+1}}{n+1} \right]_0^1$
 $\Rightarrow \int_0^1 \frac{1}{\sqrt{(t-\cos \theta)^2 + \sin^2 \theta}} dt = \sum_{n=0}^{\infty} \frac{P_n(\cos \theta)}{n+1}$
 $\Rightarrow \sum_{n=0}^{\infty} \frac{P_n(\cos \theta)}{n+1} = \int_0^1 \frac{1}{\sqrt{(t-\cos \theta)^2 + \sin^2 \theta}} dt$
 LET $u = t - \cos \theta$
 $du = dt$
 $t=0 \Rightarrow u = -\cos \theta$
 $t=1 \Rightarrow u = 1 - \cos \theta$
 $\Rightarrow \sum_{n=0}^{\infty} \frac{P_n(\cos \theta)}{n+1} = \int_{-\cos \theta}^{1-\cos \theta} \frac{1}{\sqrt{u^2 + \sin^2 \theta}} du$
 $\Rightarrow \sum_{n=0}^{\infty} \frac{P_n(\cos \theta)}{n+1} = \left[\ln \left| \frac{u + \sqrt{u^2 + \sin^2 \theta}}{\sin \theta} \right| \right]_{-\cos \theta}^{1-\cos \theta}$
 $\Rightarrow \sum_{n=0}^{\infty} \frac{P_n(\cos \theta)}{n+1} = \ln \left| \frac{1 - \cos \theta + \sqrt{(1 - \cos \theta)^2 + \sin^2 \theta}}{\sin \theta} \right| - \ln \left| \frac{-\cos \theta + \sqrt{\cos^2 \theta + \sin^2 \theta}}{\sin \theta} \right|$
 $\Rightarrow \sum_{n=0}^{\infty} \frac{P_n(\cos \theta)}{n+1} = \ln \left| \frac{1 - \cos \theta + \sqrt{1 - 2\cos \theta + \cos^2 \theta + \sin^2 \theta}}{\sin \theta} \right| - \ln \left| \frac{-\cos \theta + \sqrt{\cos^2 \theta + \sin^2 \theta}}{\sin \theta} \right|$
 $\Rightarrow \sum_{n=0}^{\infty} \frac{P_n(\cos \theta)}{n+1} = \ln \left| \frac{1 - \cos \theta + \sqrt{1 - 2\cos \theta + 1}}{\sin \theta} \right| - \ln \left| \frac{-\cos \theta + 1}{\sin \theta} \right|$
 $\Rightarrow \sum_{n=0}^{\infty} \frac{P_n(\cos \theta)}{n+1} = \ln \left| \frac{1 - \cos \theta + \sqrt{2 - 2\cos \theta}}{\sin \theta} \right| - \ln \left| \frac{1 - \cos \theta}{\sin \theta} \right|$
 $\Rightarrow \sum_{n=0}^{\infty} \frac{P_n(\cos \theta)}{n+1} = \ln \left| \frac{\sqrt{1 - \cos \theta} + \sqrt{2}}{\sqrt{1 - \cos \theta}} \right| - \ln \left| \frac{\sqrt{1 - \cos \theta}}{\sqrt{1 - \cos \theta}} \right|$
 $\Rightarrow \sum_{n=0}^{\infty} \frac{P_n(\cos \theta)}{n+1} = \ln \left| \frac{\sqrt{1 - \cos \theta} + \sqrt{2}}{\sqrt{1 - \cos \theta}} \right|$
 $\Rightarrow \sum_{n=0}^{\infty} \frac{P_n(\cos \theta)}{n+1} = \ln \left| \frac{\sqrt{2} \sin \frac{\theta}{2} + \sqrt{2}}{\sqrt{2} \sin \frac{\theta}{2}} \right| = \ln \left| \frac{1 + \sin \frac{\theta}{2}}{\sin \frac{\theta}{2}} \right|$
 $\therefore 1 + \frac{1}{2} P_1(\cos \theta) + \frac{1}{3} P_2(\cos \theta) + \frac{1}{4} P_3(\cos \theta) + \dots = \ln \left| \frac{1 + \sin \frac{\theta}{2}}{\sin \frac{\theta}{2}} \right|$

Question 20

The generating function g for the Legendre's polynomials $P_n(x)$, satisfies

$$g(x, t) = (1 - 2xt + t^2)^{-\frac{1}{2}} = \sum_{n=0}^{\infty} [t^n P_n(x)].$$

- a) By differentiating g with respect to t , prove that

$$(2n+1)xP_n(x) = (n+1)P_{n+1}(x) + nP_{n-1}(x).$$

- b) By differentiating g once with respect to t and once with respect to x , prove that

$$nP_n(x) = xP'_n(x) - P'_{n-1}(x).$$

- c) Use parts (a) and (b) to show that

$$(2n+1)P_n(x) = P'_{n+1}(x) + P'_{n-1}(x).$$

- d) Use parts (b) and (c) to deduce that

$$(n+1)P_n(x) = P'_{n+1}(x) - xP'_n(x).$$

- e) Use parts (b) and (d) to show that

$$(1-x^2)P'_n(x) = n[P_{n-1}(x) - xP_n(x)].$$

- f) Use parts (a) and (e) to show that

$$(1-x^2)P'_n(x) = (n+1)[xP_n(x) - P_{n+1}(x)]$$

proof

[solution overleaf]

a) **STARTING FROM THE GENERATING FUNCTION**

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

DIFFERENTIATE WITH RESPECT TO t

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

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

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

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

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

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

Equate the coefficients of powers of t , say t^n

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

$$\Rightarrow 0 = (n+1) P_{n+1}(x) - 2n x P_n(x) + (n-1) P_{n-1}(x)$$

$$\Rightarrow (n+1) P_{n+1}(x) - (2n+1) x P_n(x) + n P_{n-1}(x) = 0$$

As required

b) **STARTING FROM THE GENERATING FUNCTION**

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

DIFFERENTIATE WITH RESPECT TO t , AND WITH RESPECT TO x

$$\left. \begin{aligned} -\frac{1}{2}(1-2xt+t^2)^{-\frac{3}{2}}(-2x+2t) &= \sum_{n=0}^{\infty} [n t^{n-1} P_n(x)] \\ -\frac{1}{2}(1-2xt+t^2)^{-\frac{3}{2}} &= \sum_{n=0}^{\infty} [t^n P'_n(x)] \end{aligned} \right\} \Rightarrow$$

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

$$t(1-2xt+t^2)^{-\frac{3}{2}} = \sum_{n=0}^{\infty} [t^n P'_n(x)]$$

MULTIPLY THE FIRST BY t , AND THE SECOND BY $(x-t)$ & EQUATE THE R.H.S.

$$t \sum_{n=0}^{\infty} [n t^{n-1} P_n(x)] = (x-t) \sum_{n=0}^{\infty} [t^n P'_n(x)]$$

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

EQUATE COEFFICIENTS OF POWERS OF t , SAY t^n

$$n P_n(x) = x P'_n(x) - P'_{n-1}(x)$$

c) **FROM (a):** $(n+1) P_{n+1}(x) - (2n+1) x P_n(x) + n P_{n-1}(x) = 0$

DIFFERENTIATE W.R.T. x

$$(n+1) P'_{n+1}(x) - (2n+1) P'_n(x) - (2n+1) x P'_n(x) + n P'_{n-1}(x) = 0$$

FROM (b): $x P'_n(x) = n P_n(x) + P'_{n-1}(x)$

$$\Rightarrow (n+1) P'_{n+1}(x) - (2n+1) P'_n(x) - (2n+1) [n P_n(x) + P'_{n-1}(x)] + n P'_{n-1}(x) = 0$$

$$\Rightarrow (n+1) P'_{n+1}(x) - (2n+1) P'_n(x) - n(2n+1) P_n(x) - (2n+1) P'_{n-1}(x) + n P'_{n-1}(x) = 0$$

$$\Rightarrow (n+1) P'_{n+1}(x) - (2n+1) P'_n(x) - (n+1) P'_{n-1}(x) = 0$$

$$\Rightarrow P'_{n+1}(x) - (2n+1) P'_n(x) - P'_{n-1}(x) = 0$$

$$\Rightarrow (2n+1) P'_n(x) = P'_{n+1}(x) - P'_{n-1}(x)$$

As required

d) **FROM (b):** $n P_n(x) = x P'_n(x) - P'_{n-1}(x)$

FROM (c): $(n+1) P'_n(x) = P'_{n+1}(x) - P'_{n-1}(x)$

SUBTRACT THE EQUATIONS 'A' AND 'B'

$$(n+1) P'_n(x) = P'_{n+1}(x) - P'_{n-1}(x)$$

As required

e) **FROM (b):** $n P_n(x) = x P'_n(x) - P'_{n-1}(x)$

FROM (c): $(n+1) P'_n(x) = P'_{n+1}(x) - P'_{n-1}(x)$

REPLACE n BY $n-1$ IN THE SECOND EQUATION

$$P_n(x) = x P'_n(x) - P'_{n-1}(x)$$

$$n P_n(x) = P'_n(x) - P'_{n-1}(x)$$

MULTIPLY THE TWO DIFF. EQUATIONS BY x

$$n x P_n(x) = x^2 P'_n(x) - x P'_{n-1}(x)$$

$$n P_n(x) = P'_n(x) - P'_{n-1}(x)$$

SUBTRACT 'A' FROM 'B'

$$n P_n(x) - n x P_n(x) = (1-x^2) P'_n(x)$$

$$\text{If } (1-x^2) P'_n(x) = n [P_n(x) - x P_n(x)]$$

As required

f) **FROM (a):** $(n+1) x P_n(x) = (n+1) P_{n+1}(x) + n P_n(x)$

FROM (b): $(1-x^2) P'_n(x) = n [P_n(x) - x P_n(x)]$

REWRITE AS

$$(n+1) x P_n(x) + n x P_n(x) = (n+1) P_{n+1}(x) + n P_n(x)$$

$$(1-x^2) P'_n(x) = n P_n(x) - n x P_n(x)$$

TRY SO THE SQUARES GIVE IDENTICAL R.H.S.

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

$$(1-x^2) P'_n(x) = n P_n(x) - n x P_n(x)$$

•• $(1-x^2) P'_n(x) = (n+1) x P_n(x) - (n+1) P_{n+1}(x)$

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

Question 21

Find one series solution for the Legendre's equation

$$(1-x^2)\frac{d^2y}{dx^2} - 2x\frac{dy}{dx} + n(n+1)y = 0, \quad n \in \mathbb{R},$$

about $x=1$.

$$y = A \sum_{r=0}^{\infty} \left[\frac{(n+r)!}{(n-r)!} \times \frac{1}{(r!)^2} \times \left(\frac{x-1}{2} \right)^2 \right]$$

$(1-x^2)\frac{d^2y}{dx^2} - 2x\frac{dy}{dx} + n(n+1)y = 0$
 • USE A SUBSTITUTION $t = x-1 \Rightarrow$ DERIVATIVES UNCHANGED
 $[-(t+1)^2]\frac{d^2y}{dt^2} - 2(t+1)\frac{dy}{dt} + n(n+1)y = 0$
 $-(t^2+2t)\frac{d^2y}{dt^2} - 2(t+1)\frac{dy}{dt} + n(n+1)y = 0$
 $\frac{d^2y}{dt^2} + \frac{2(t+1)}{t(t+1)}\frac{dy}{dt} - \frac{n(n+1)}{t(t+1)}y = 0$ (MULTIPLY BY -1)
 $\frac{d^2y}{dt^2} + \frac{2(t+1)}{t(t+1)}\frac{dy}{dt} - \frac{n(n+1)}{t(t+1)}y = 0$
 SAME RULES AT $t=0$, SO EXPAND BY SUBSTITUTION, & CHANGE BACK TO $x-1$ AFTERWARDS
 • ASSUME A SOLUTION OF THE FORM $y = \sum_{r=0}^{\infty} a_r t^{r+c}, a_r \neq 0, c \in \mathbb{R}$
 $\frac{dy}{dt} = \sum_{r=0}^{\infty} a_r (r+c) t^{r+c-1}$
 $\frac{d^2y}{dt^2} = \sum_{r=0}^{\infty} a_r (r+c)(r+c-1) t^{r+c-2}$
 • SUB INTO THE O.D.E. (NOTE WE MULTIPLIED BY -1)
 $\Rightarrow + (t^2+2t) \sum_{r=0}^{\infty} a_r (r+c)(r+c-1) t^{r+c-2} + 2(t+1) \sum_{r=0}^{\infty} a_r (r+c) t^{r+c-1} - n(n+1) \sum_{r=0}^{\infty} a_r t^{r+c} = 0$
 $\Rightarrow \sum_{r=0}^{\infty} a_r (r+c)(r+c-1) t^{r+c} + \sum_{r=0}^{\infty} 2a_r (r+c) t^{r+c} - \sum_{r=0}^{\infty} n(n+1) a_r t^{r+c} = 0$
 $\Rightarrow \sum_{r=0}^{\infty} a_r (r+c)(r+c-1) t^{r+c} + \sum_{r=0}^{\infty} 2a_r (r+c) t^{r+c} - \sum_{r=0}^{\infty} n(n+1) a_r t^{r+c} = 0$
 • WHEN TO THE LOWEST POWER OF t IS t^{c-1} & THE HIGHEST IS t^c
 PUT THE LOWEST POWER OF t OUT OF THE SUMMATIONS

$\Rightarrow [2a_0 c(c-1) + 2a_0 c] t^{c-1} + \sum_{r=0}^{\infty} a_r (r+c)(r+c-1) t^{r+c-1}$
 $+ \sum_{r=0}^{\infty} 2a_r (r+c) t^{r+c-1} - \sum_{r=0}^{\infty} n(n+1) a_r t^{r+c-1} = 0$
 $\Rightarrow 2a_0 c(c-1) + 2a_0 c = 0$
 $c = 0 \quad a_0 \neq 0$
 $c = 0$ (SOLUTION)
 • ADJUST THE SUMMATIONS SO THEY ALL START FROM $r=0$
 $\sum_{r=0}^{\infty} [a_r (r+c)(r+c-1) + 2a_r (r+c) - n(n+1) a_r] t^{r+c-1} = 0$
 THIS
 $\Rightarrow a_r [(r+c)(r+c-1) + 2(r+c) - n(n+1)] = 0$
 $\Rightarrow a_{r+1} = - \frac{(r+c)(r+c-1) + 2(r+c) - n(n+1)}{2(r+c)(r+c+1)} a_r$
 $\Rightarrow a_{r+1} = - \frac{(r+c)(r+c-1) + 2(r+c) - n(n+1)}{2(r+c)(r+c+1)} a_r$

So $a_{r+1} = - \frac{(r+c)(r+c-1) + 2(r+c) - n(n+1)}{2(r+c)(r+c+1)} a_r$
 • IF $c=0$ THIS RELATION BECOMES
 $a_{r+1} = - \frac{r(r-1) + 2r - n(n+1)}{2(r+1)^2} a_r$
 $a_{r+1} = - \frac{(r-1)(r+1) - n(n+1)}{2(r+1)^2} a_r$
 NOTE -
 $r(r-1) + 2r - n(n+1)$
 $= r^2 - r + 2r - n(n+1)$
 $= r^2 + r - n(n+1)$
 $= (r-1)(r+1) - n(n+1)$
 $= -(n-r)(n+r+1)$
 • $r=0 \quad a_1 = \frac{n(n+1)}{2 \times 1^2} a_0$
 $r=1 \quad a_2 = \frac{(n-1)(n+1)}{2 \times 2^2} a_1 = \frac{n(n-1)(n+1)(n+1)}{2^3 \times 1 \times n \times 2^2} a_0$
 $r=2 \quad a_3 = \frac{(n-2)(n+1)}{2 \times 3^2} a_2 = \frac{(n-2)(n-1)(n)(n+1)(n+1)(n+1)}{2^4 \times 1 \times n \times 2 \times 3^2} a_0$
 $r=3 \quad a_4 = \frac{(n-3)(n+1)}{2 \times 4^2} a_3 = \frac{(n-3)(n-2)(n-1)(n)(n+1)(n+1)(n+1)(n+1)}{2^5 \times 1 \times n \times 2 \times 3 \times 4^2} a_0$
 $= \frac{(n-4)!}{(n-4)!} \times \frac{a_0}{2^4 (4!)^2}$
 So THE k FROM WILL BE
 $a_k = \frac{(n+k)!}{(n-k)!} \times \frac{a_0}{2^k (k!)^2}$

• THIS
 $y = \sum_{r=0}^{\infty} a_r t^{r+c}$
 $y = \sum_{r=0}^{\infty} \left[\frac{(n+r)!}{(n-r)!} \times \frac{a_0 t^r}{2^r (r!)^2} \right]$
 $y = a_0 \sum_{r=0}^{\infty} \left[\frac{(n+r)!}{(n-r)!} \times \frac{1}{(r!)^2} \times \left(\frac{x-1}{2} \right)^r \right]$
 • FINISHING BACK INTO x WE OBTAIN ONE SOLUTION
 $y = A \sum_{r=0}^{\infty} \left[\frac{(n+r)!}{(n-r)!} \times \frac{1}{(r!)^2} \times \left(\frac{x-1}{2} \right)^r \right]$