

## Rodrigue's Formula :-

$$P_n(x) = \frac{1}{2^n n!} \cdot \frac{d^n}{dx^n} (x^2-1)^n$$

Put  $n = 0, 1, 2, 3, 4$

$$\therefore P_0(x) = 1, \quad P_1(x) = x$$

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

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

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## Legendre Polynomials

⊗ Legendre differential equation :-

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

The solution is :-  $y(x) = C_1 P_n(x) + C_2 Q_n(x)$

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

## ⊗ Recurrence Relations

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

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

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

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

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

\* \* \* \* \*

## ⊗ Legendre generating function

$$\left[ 1 - 2xt + t^2 \right]^{-\frac{1}{2}} = \sum_{n=0}^{\infty} t^n P_n(x) \quad ; \quad |x| \leq 1, |t| < 1$$

Put  $x=1$

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

$$\therefore \boxed{P_n(1) = 1}$$

Put  $x=-1$

$$\therefore P_n(-1) = (-1)^n$$



⊗ Definite integral involving Legendre Polynomial:-

$$\otimes \int_{-1}^1 P_n(x) \cdot f(x) dx = \frac{(-1)^n}{2^n n!} \int_{-1}^1 (x^2 - 1)^n f^{(n)}(x) dx$$

$$\otimes \int_{-1}^1 P_n(x) P_m(x) dx = \begin{cases} 0 & ; m \neq n \\ \frac{2}{2n+1} & ; m = n \end{cases}$$

\* \* \* \* \*

⊗ Expansion of  $f(x)$  in terms of Legendre Polynomial:-

$$f(x) = a_0 P_0(x) + a_1 P_1(x) + \dots + a_n P_n(x)$$

$$a_n = \frac{2n+1}{2} \int_{-1}^1 f(x) P_n(x) dx$$

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sheet ①

II Prove that

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

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

$$\begin{aligned} \therefore P_n(-x) &= \frac{1}{2^n n!} \frac{d^n}{d(-x)^n} ((-x)^2-1)^n \\ &= \frac{(-1)^n}{2^n n!} \frac{d^n}{dx^n} (x^2-1)^n = (-1)^n P_n(x) \quad \# \end{aligned}$$

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

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

بالنسبة لـ  $P_n(x)$  :

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

عند  $x=1$  لدينا

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

$$\therefore P'_n(1) = \frac{n(n+1)}{2} P_n(1) = \frac{n(n+1)}{2} \quad \#$$





[2] By using Rodrigue's Formula Prove that :-

$$2^n n! P_{n+1}'(x) = (2n+1) D^{n-1} (x^2-1)^n + 2n D^{n-1} (x^2-1)^n$$

$$\therefore P_n(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x^2-1)^n$$

$$\therefore P_{n+1}'(x) = \frac{1}{2 \cdot 2^n \cdot (n+1) n!} D^n \cdot D [(x^2-1)^n]$$

$$= \frac{1}{2 \cdot 2^n \cdot (n+1) n!} D^n [(n+1) (x^2-1)^n 2x]$$

$$\therefore 2^n n! P_{n+1}'(x) = D^{n-1} [(x^2-1)^n + 2x^2 n (x^2-1)^{n-1}]$$

$$= D^{n-1} (x^2-1)^n + 2n D^{n-1} (x^2-1) (x^2-1)^{n-1}$$

$$= D^{n-1} (x^2-1)^n + 2n D^{n-1} (x^2-1)^n + 2n D^{n-1} (x^2-1)^{n-1}$$

$$= (2n+1) D^{n-1} (x^2-1)^n + 2n D^{n-1} (x^2-1)^{n-1} \rightarrow \textcircled{1}$$

$$\therefore D^{n-1} (x^2-1)^{n-1} = 2^{n-1} (n-1)! P_{n-1}'(x) \text{ into } \textcircled{1} \text{ we get}$$

$$\therefore 2^n n! P_{n+1}'(x) = (2n+1) D^{n-1} (x^2-1)^n + 2n 2^{n-1} (n-1)! P_{n-1}'(x)$$

$$\therefore 2^n n! [P_{n+1}'(x) - P_{n-1}'(x)] = (2n+1) D^{n-1} (x^2-1)^n$$

$$P_{n+1}'(x) - P_{n-1}'(x) = \frac{2n+1}{2^n n!} D^{n-1} (x^2-1)^n$$



[3] show that :

$$[i] \int_0^1 P_{2n}(x) dx = 0$$

$$= \frac{1}{2} \int_{-1}^1 P_{2n}(x) dx = \frac{1}{2} \int_{-1}^1 (1) \cdot P_{2n}(x) dx$$

$$= \frac{1}{2} \cdot \frac{(-1)^n}{2^n n!} \int_{-1}^1 (x^2 - 1)^n dx = 0$$

حيث  $D^n(1) = 0$

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$$\therefore P_n(x) = \frac{1}{2n+1} [P'_{n+1}(x) - P'_{n-1}(x)]$$

$$\therefore \int_0^1 P_{2n}(x) dx = \int_0^1 \frac{1}{4n+1} [P'_{2n+1}(x) - P'_{2n-1}(x)] dx$$

$$= \frac{1}{4n+1} \int_0^1 [P'_{2n+1}(x) - P'_{2n-1}(x)] dx$$

$$= \frac{1}{4n+1} [P_{2n+1}(x) - P_{2n-1}(x)]_0^1$$

$$= \frac{1}{4n+1} [P_{2n+1}(1) - P_{2n-1}(1) - P_{2n+1}(0) + P_{2n-1}(0)]$$

$$= \frac{1}{4n+1} (0) = 0 \quad \neq$$



$$\begin{aligned} \text{(ii)} \quad \int_{-1}^1 x (P_n(x))^2 dx &= 0 \\ &= \int_{-1}^1 x P_n(x) P_n(x) dx \end{aligned}$$

$$\therefore x P_n(x) = \frac{n+1}{2n+1} \left[ P_{n+1}(x) + \frac{n}{2n+1} P_{n-1}(x) \right]$$

$$= \int_{-1}^1 \left[ \frac{n+1}{2n+1} P_{n+1}(x) P_n(x) + \frac{n(n+1)}{(2n+1)^2} P_{n-1}(x) P_n(x) \right] dx =$$

**4] Express each of the following functions in terms of Legendre Polynomials :-**

(i)  $f(x) = ax^2 + bx + c$

$$f(x) = a_0 P_0(x) + a_1 P_1(x) + a_2 P_2(x)$$

$$a_n = \frac{2n+1}{2} \int_{-1}^1 f(x) P_n(x) dx$$

$$a_0 = \frac{1}{2} \int_{-1}^1 (ax^2 + bx + c) P_0(x) dx = \frac{1}{2} \int_{-1}^1 (ax^2 + bx + c) dx$$

$$a_1 = \frac{3}{2} \int_{-1}^1 (ax^2 + bx + c) P_1(x) dx = \frac{3}{2} \int_{-1}^1 (ax^2 + bx + c) \cdot x dx$$

$$a_2 = \frac{5}{2} \int_{-1}^1 (ax^2 + bx + c) P_2(x) dx = \frac{5}{2} \int_{-1}^1 (ax^2 + bx + c) \cdot \frac{3x^2 - 1}{2} dx$$



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[5] obtain the first three non-zero coefficients in the legendre series representation of the function:-

$$f(x) = \begin{cases} 0 & \text{if } -1 < x < 0 \\ 1 & \text{if } 0 < x < 1 \end{cases}$$

$$f(x) = a_0 P_0(x) + a_1 P_1(x) + a_2 P_2(x) + \dots$$

$$a_n = \frac{2n+1}{2} \int_{-1}^1 f(x) P_n(x) dx$$

$$\therefore a_0 = \frac{1}{2} \int_{-1}^1 P_0(x) dx = \frac{1}{2} \int_{-1}^1 dx = \frac{1}{2}$$

$$a_1 = \frac{3}{2} \int_{-1}^1 P_1(x) dx = \frac{3}{2} \int_{-1}^1 x dx = \frac{1}{4} x^2 \Big|_{-1}^1 = \frac{3}{4}$$

$$a_2 = \frac{5}{2} \int_{-1}^1 P_2(x) dx = \frac{5}{4} \int_{-1}^1 (3x^2 - 1) dx$$

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Prove that :- ①  $P_n(1) = 1$       ②  $P_n(-1) = (-1)^n$

③  $P_{2n+1}(0) = 0$

$$(4) P_{2n}(\alpha) = \frac{(-1)^n 2n!}{2^{2n} (n!)^2}$$

Legendre generating function is

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

Put  $x = 1$  into (1)

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

$$P_0(1) + P_1(1)t + P_2(1)t^2 + P_3(1)t^3 + \dots = 1 + t + t^2 + t^3 + \dots$$

$$\therefore P_0(1) = 1, P_2(1) = 1, P_1(1) = 1, \dots, P_n(1) = 1$$

Put  $x = -1$  into ①

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

$$\therefore P_0(-1) + P_1(-1)t + P_2(-1)t^2 + P_3(-1)t^3 + \dots = 1 - t + t^2 - t^3 + t^4 - \dots$$

$$\therefore P_n(-1) = (-1)^n$$



$$= P_0(x) + P_1(x)t + P_2(x)t^2 + P_3(x)t^3 + \dots$$

$$\therefore P_1(0) = P_3(0) = P_5(0) = \dots = 0$$

$$\therefore P_{2n+1}(x) = 0 \quad \therefore P_{2n+1}(0) = 0$$

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

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

$$+ \frac{-\frac{1}{2} (-\frac{3}{2}) (-\frac{5}{2}) \dots (-\frac{1}{2} - n + 1)}{n!} t^{2n}$$

$$\therefore P_{2n}(0) = \frac{-\frac{1}{2} \cdot -\frac{3}{2} \cdot -\frac{5}{2} \dots (-\frac{1}{2} - n + 1)}{n!}$$

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put  $x=0$  into ①

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