ON THE GENERATING FUNCTIONS FOR SOME SPECIAL FUNCTIONS AND RELATED TOPICS

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ABSTRACT

In this paper we are concerned with the generating functions for Bessel functions, $J_n(x)$, and Hermite polynomials, $H_n(x)$; accordingly we study two corresponding boundary value problems. The asymptotic forms of $J_n(x)$ and $H_n(x)$ are obtained in order to get the asymptotic formulas for the required generating functions.

Lastly, some applications are given.

INTRODUCTION

Consider a function $F(x \ , \ t)$ which gas the following power series expansion

$$F(x, t) = \sum_{n=0}^{\infty} f_n(x) t^n$$
(1₀)

It follows that F(x, t) is a generating function for the set $F_n(*)$. Convergence is not necessary [1] for the relation (1_0) to define the $f_n(x)$.

The generating functions are studied in many works

[1,2]. A large class of these functions for polynomial sets has been investigated in [2].

The considered special functions can be reformulated to represent a solution of the differential equation $-\psi''+q(z)\psi=s^2\psi$, z=z(x), which has been studied in [3,4,5].

This paper is devoted to find precise asymptotic forms of the considered generating functions F(x, t) for Bessel functions $J_n(x)$ and Hermite polynomils $H_n(x)$. For this purpose we study two boundary value problems for $J_n(x)$ and $H_n(x)$. The corresponding asymptotic formulas for these functions are obtained.

As an application of the obtained results we derive asymptotic forms of the generating function for Laguerre polynomials $L_n^{(\alpha)}$ (x) and get asymptotic formulas for $\sin x$ and $\cos x$.

1- An Asymptotic Form of $H_n(x)$.

In this section we obtain an asymptotic formula for $H_n(x)$. Consider the Hermite's differential equation

$$y'' - 2xy' + 2n y = 0$$
, $a \le x \le b$ (1)

subjected to the boundary conditions

$$y(a) = 2^{-\frac{1}{4}} e^{\frac{1}{2} a^2}, y'(a) = 2^{-\frac{1}{4}} e^{\frac{1}{2} a^2} (i \sqrt{2n} + a), ...(2)$$

where $n=0,1,2,\ldots$ and a,b are two arbitrary constants.

It is easy to prove the following Lemma 1. Let $y(x) = 2^{-\frac{1}{4}} e^{\frac{1}{2}x^2} \psi(z)$, $z = \frac{x-a}{T}$ and

 $\Upsilon = b - a$.

Then the problem (1) - (2) can be transformed to

$$-\psi'' + q(z)\psi = s^2\psi$$
; $0 \le z \le 1$,(3)

$$\psi(_{0}, s) = 1$$
 , $\psi^{\dagger}(_{0}, s) = is$,(4)

where $s^2 = 2n T^2$ and $q(z) = T^2 (x^2 - 1)$.

Theorem 1. There exists a +ve number \sup_{O} such that the solution of problem (3) - (4) has the asymptotic formula

$$\Psi(z, s) = e^{isz} \left[1 + 0\left(\frac{1}{s}\right)\right]; |s| > s_0, \dots (5)$$
or more precisely

$$\Psi(z, s) = e^{isz} \left[1 + \frac{\phi(z)}{is} + 0(\frac{1}{s^2})\right] ; |s| > s_0, ...(6)$$

where
$$\phi(z) = \frac{1}{2} \int_{0}^{z} q(t)dt$$
 ...(7)

Proof. It can be shown that problem (3) - (4) is equivalent to the integral equation

$$\psi(z, s) = e^{isz} + \frac{1}{s} \int_{0}^{z} \sin s(z - t) q(t) \psi(t, s) dt$$

We first prove that if $|\,s|\,>s_0^{}$, then $\psi(z$, s) is bounded in the space $\,L_2^{}[0$, 1]. In fact, from (8) we have

have
$$|\psi| \le 1 + \frac{1}{|s|} \int_{0}^{1} |q(t)| \cdot |\psi(t, s)| dt$$

$$\le 1 + \frac{1}{|s|} [\int_{0}^{1} |q(t)|^{2} dt]^{\frac{1}{2}} [\int_{0}^{1} |\psi(t, s)|^{2} dt]^{\frac{1}{2}}$$

$$= 1 + \frac{1}{|s|} ||q|| ||\psi||, ||f|| = [\int_{0}^{1} |f(t)|^{2} dt]^{\frac{1}{2}}.$$

This yields

$$||\psi|| < \frac{|s|}{|s| - ||q||}, |s| > ||q|| = s_0.$$
 Taking $C = \max_{s \mid s \mid - ||q||}$, it follows that

$$\| \psi(z, s) \| \le C \quad \forall z \in [0, 1] , |s| > s_0 \qquad \dots (9)$$

Now writing (8) in the form $\psi(z, s) = e^{isz} [1 + f(z, s)]$,

where
$$f(z, s) = \frac{1}{s} e^{-isz} \int_{0}^{z} \sin s(z - t)q(t) \psi(t, s)dt$$

and using (9), we have

$$| f(z, s) | < \frac{C}{|s|} | q(t) | dt = \frac{C'}{|s|} (say).$$

This proves that $f(z,s) = O(\frac{1}{s})$ and thus we obtain the required formula (5).

Secondly, let us write (8) in the form

$$\psi(z , s) = e^{isz} \left[1 + \frac{\phi(z)}{is} + g(z , s) \right],$$
where $g(z , s) = -\frac{\phi(z)}{is} - \frac{e^{-isz}}{2 is} \int_{0}^{z} \left[e^{is(z - t)} - e^{-is(z - t)} \right]$

here we put $\sin\theta = \frac{1}{2i} [e^{i\theta} - e^{-i\theta}]$. Then using (5), we get $g(z, s) = -\frac{\phi(z)}{is} - \frac{e^{-isz}}{2is} \int_{0}^{z} [e^{is(z-t)} - e^{-is(z-t)}] \cdot q(t)e^{ist}[1 + 0(\frac{1}{s})]dt$ $= -\frac{1}{is} [\phi(z) - \frac{1}{2} \int_{0}^{z} q(t)dt] - I + 0(\frac{1}{s^{2}}),$ where $I = \frac{1}{2is} \int_{0}^{z} q(t) e^{-2is(z-t)}dt$.

Assume that q(z) has a bounded derivative and integrate I by parts, we find that $I = 0(-\frac{1}{s^2})$. Hence we obtain

$$g(z, s) = O(\frac{1}{s^2})$$
, since $\phi(z) = \frac{1}{2} \int_{0}^{z} q(t)dt$ from (7).

This completes the proof of the theorem.

Remark. The formula (6) is similar to that obtained by Coddington [3], who used the method of successive approximations of the solution. Here we introduced a new approach

of the method of obtaining the formula (6).

Combining the results in lemma (1) and theorem (1), implies the following theorem:

Theorem 2. There exists a + ve integer p such that the Hermite polynomials $H_n(x) = y_n(x)$ have the asymptotic formula $H_n(x) = 2^{-\frac{1}{4}} e^{\frac{1}{2}x^2 + i\sqrt{2n}(x-a)} \left[1 + \frac{x^3 - 3x - \delta}{6i\sqrt{2n}} + 0(\frac{1}{n})\right],$ $n \longrightarrow \infty$ (10) where n > p and $\delta = a^3 - 3a$.

Proof. Note that the formula (6) is valid if $|s| > s_0$.

This means that $c \sqrt{n} > s_0$, i.e. $n > (s_0^2 / c^2)$. Setting $[s_0^2 / c^2] = p$, where [x] means the greatest integer $\langle x \rangle$, then the formula (6) is true, if n > p.

Scince $\phi(z) = \frac{1}{2} \int_{0}^{z} q(z)dz = \frac{1}{2} \int_{0}^{z} T^{2}(x^{2} - 1) \frac{dz}{dx} dx$, it is easy to see that

$$\phi(z) = \frac{1}{6} T (x^3 - 3x - \delta), \ \delta = a^3 - 3a$$
(11)

Recalling that $y_n(x) = 2^{-\frac{1}{4}}e^{\frac{1}{2}x^2}\psi(z,n)$, is $z = i\sqrt{2n}(x-a)$ and applying the basic formula (6), we thus obtain the required result (10).

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2- An Asymptotic Form of $J_n(x)$.

In this section we try to find an asymptotic formula for $J_n(\textbf{x}). \label{eq:Jn}$ Consider the Bessel's differential equation

$$x^{2}y'' + xy' + (x^{2} - n^{2})y = 0$$
, $a \le x \le b$ (12)

subjected to the boundary conditions

$$y(a) = 1$$
 , $y'(a) = +\frac{n}{a}$;(13)

where n>o and a,b are two arbitrary constants.

It is easy to prove the following

Lemma 2. Let
$$y(x) = \psi(z)$$
, $z = \frac{1}{c} \ln \frac{x}{a}$ and $c = \ln \frac{b}{a}$.

Then the problem (12) - (13) is reduced to the following

one
$$-\psi'' + q(z)\psi = s^2 \psi$$
, $0 \le z \le 1$ (14)

$$\psi(o, s) = 1, \quad \psi'(o, s) = is \qquad \dots (15)$$

where s = -icn and $q(z) = -c^2x^2 = -a^2c^2e^{2CZ}$.

Similarly, we obtain (by theorem (1))

$$\psi(z, s) = e^{isz} \left[1 + \frac{\phi(z)}{is} + O(\frac{1}{s^2}) \right], |s| > s_0, \quad (*)$$
where $\phi(z) = \frac{1}{2} \int_{0}^{z} q(z) dz$ and whence $\phi(z) = \frac{c}{4} (a^2 - x^2)$,

$$x = ae^{CZ}$$
.

The formula (*) is valid if $|s| > s_0$ i.e. $n > \frac{s_0}{c}$. Hence this formula is valid if n > p, where $p = [s_0/c]$ is an interger.

Remarking that
$$e^{isz} = e^{cnz} = e^{n\ln \frac{x}{a}} = (\frac{x}{a})^n,$$

therefore we arrived to the following theorem:

Theorem 3. There exists a + ve integer p such that the Bessel functions $J_n(x)$ have the asymptotic formula

$$J_n(x) = (\frac{x}{a})^n \left[1 + \frac{a^2 - x^2}{4n} + 0(\frac{1}{h^2})\right], \quad n>p \quad \dots (16)$$

3- On the Generating Function for $H_n(x)$.

In this section we consider an application of the obtained results in § 1. We apply the asymptotic formula (10) to derive an asymptotic form of the generating function F(x , t) of the form $F(x , t) = e^{2tx - t^2} = \sum_{n=1}^{\infty} \frac{H_n(x)}{n!} t^n \qquad (17)$

which can be equally written as

$$F(x, t) = \sum_{n=0}^{p} \frac{H_n(x)}{n!} t^n + \sum_{n=p+1}^{\infty} \frac{H_n(x)}{n!} t^n.$$

For the case n>p we apply the asymptotic formula (10), while for $n \leq p$ we use the following known formula for $H_n(x)$

[1]:

$$H_{n}(x) = \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^{k} n! (2x)^{n-2k}}{k! (n-2k)!} = 2^{n} x^{n} + P_{n-2}(x);$$

$$n = 0,1, \dots, p;$$

in which [m] means the grestest integer < m and $P_{n-2}(x)$ is a polynomial of degree (n - 2) in x.

Then we have

$$F(x, t) = \sum_{n=0}^{p} \frac{H_n(x)}{n!} t^n + \sum_{n=p+1}^{\infty} \frac{2^{-\frac{1}{4}}}{n!} e^{\frac{1}{2}x^2 + i\sqrt{2n}(x-a)}$$

where
$$f(x,n) = \frac{x^3 - 3x - \delta}{6 + \sqrt{2n}} + O(\frac{1}{n})$$
.(**)

$$\alpha_n(x) = 2^n x^n + P_{n-2}(x)$$
; $n = 0,1, \dots, p \dots (18)$

and
$$\beta_n(x) = 2^{-\frac{1}{4}} e^{\frac{1}{2}x^2 + i \cdot 2n \cdot (x-a)}$$
 [1 + f(x , n)]; n= p+1, p+2,...
(19)

we obtain therefore

$$F(x, t) = \sum_{n=0}^{p} \frac{\alpha_{n}(x)}{n!} t^{n} + \sum_{n=p+1}^{\infty} \frac{\beta_{n}(x)}{n!} t^{n}.$$

Thus, we proved the following theorem:

Theorem 4. The Hermite polynomials possess a generating function $F(\mathbf{x}$, t) which can be written in the following asymptotic form

$$F(x, t) = \sum_{n=0}^{\infty} \frac{B_n(x)}{n!} t^n$$
,(20)

where $B_n(x)$; $n=0,1,2,\ldots$, are given by

$$B_{n}(x) = \begin{cases} \alpha_{n}(x) & , & o \leq n \leq p \\ \beta_{n}(x) & , & p < n < \infty \end{cases} \dots (21)$$

and $\alpha \choose n(x)$, $\beta \choose n(x)$ are defined by (18) and (19) respectively.

4- Some Applications on the Asymptotic Form of $H_n(x)$

We apply the obtained results in § 1 to get two asymptotic forms of Laguerre polynomials $L_n^{\alpha}(x)$ with $\alpha=\pm\frac{1}{2}$ and to derive the related generating function.

1- Two Asymptotic Forms of $L_n^{(\alpha)}(x)$ with $\alpha = \pm \frac{1}{2}$ Using the facts [1]

$$H_{2n}(x) = (-1)^{n} 2^{2n} n! L^{\left(-\frac{1}{2}\right)}(x^{2})$$

$$\vdots$$

$$H_{2n+1}(x) = (-1)^{n} 2^{2n+1} n! x L^{\left(\frac{1}{2}\right)}(x^{2})$$

$$\vdots$$

$$\vdots$$

and applying the asymptotic formula (10), we have

$$L_{n}^{\left(-\frac{1}{2}\right)}(x) = \frac{\left(-1\right)^{n}}{2^{2n+\frac{1}{2}}n!} e^{\frac{1}{2}x+2i\sqrt{n}(\sqrt{x}-a)} \left[1+\frac{\phi(x)}{12i\sqrt{n}}+0(\frac{1}{n})\right],$$

$$n \longrightarrow \infty \dots (23)$$

$$L_{n}^{\left(\frac{1}{2}\right)}(x) = \frac{\left(-1\right)^{n}}{2^{2n+\frac{5}{4}} n! x} e^{\frac{1}{2}x + i\sqrt{4n+2}(\sqrt{x}-a)} \left[1 + \frac{\phi(x)}{12 i\sqrt{n}} + 0(\frac{1}{n})\right],$$

where $\phi(x) = x^3 - 3x - \delta$. The last two formulas are true if n>p and p is a +ve integer.

2- On the generating functions for $L^{(\alpha)}(x)$, $\alpha=\pm\frac{1}{2}$ The Laguerre polynomials $L^{(\alpha)}(x)$ are defined by means of a generating function of the form

$$F^{(\alpha)}(x,t) = \Gamma(1+\alpha) (xt)^{-\frac{\alpha}{2}} e^{t} J_{\alpha}(2\sqrt{xt}) = \sum_{n=0}^{\infty} \frac{L_{n}^{(\alpha)}(x)}{(1+\alpha)_{n}} t^{n},$$

....(25)

where $(\alpha)_n = \alpha(\alpha + 1)(\alpha + 2)$ $(\alpha + n-1)$, $n \ge 1$; $(\alpha)_0 = 1$ if $\alpha \ne 0$, $J_{\alpha}(u)$ is a Bessel function of index α and $\Gamma(u)$ is the gamma function.

Now (15) may be written in the form

$$F^{(\alpha)}(x,t) = \sum_{n=0}^{p} \frac{L_n^{(\alpha)}(x)}{(1+\alpha)_n} t^n + \sum_{n=p+1}^{\infty} \frac{L_n^{(\alpha)}(x)}{(1+\alpha)_n} t^n ,$$

$$\alpha = \pm \frac{1}{2}.$$

For the case n>p we apply the asymptotic formulas (23) and (24), while for n<p we use the following formula

[1] for
$$L_n^{(\alpha)}(x)$$
:
$$L_n^{(\alpha)}(x) = \sum_{k=0}^{n} \frac{(-1)^k (1+\alpha)_n x^k}{k! (n-k)! (1+\alpha)_k} = \frac{(-1)^n}{n!} x^n + P_{n-1}^{(\alpha)}(x),$$

where $p = 0,1, \ldots, p$ $p = 0,1, \ldots, p$ $p = 0,1, \ldots, p$ $p = 0,1, \ldots, p$

Putting

$$\gamma_n^{(\alpha)}(x) = \frac{(-1)^n}{n!} x^n + P_{n-1}^{(\alpha)}(x); \quad n = 0, 1, \dots, p,$$
 (26)

$$\delta_n^{(\alpha)}(x) = h_n^{(\alpha)}(x) \left[1 + \frac{\phi(x)}{12 i \sqrt{n}} + 0(\frac{1}{n})\right]; \quad n=p+1, p+2, ...(27)$$

and

$$h_{n}^{(\alpha)}(x) = \begin{cases} \frac{(-1)^{n}}{2^{2n+\frac{1}{4}}} e^{\frac{1}{2}x + 2i\sqrt{n}(\sqrt{x}-a)}, & \text{if } \alpha = -\frac{1}{2} \\ \frac{(-1)^{n}}{2^{n+\frac{5}{4}}} e^{\frac{1}{2}x + i\sqrt{4n+2}(\sqrt{x}-a)}. & \frac{1}{x}, & \text{if } \alpha = +\frac{1}{2} \end{cases}$$

we obtain therefore

$$F^{(\alpha)}(x,t) = \sum_{n=0}^{p} \frac{\gamma_n^{(\alpha)}(x)}{(1+\alpha)_n} t^n + \sum_{n=p+1}^{\infty} \frac{\delta_n^{(\alpha)}(x)}{(1+\alpha)_n} t^n.$$

Thus, we proved the following theorem:

Theorem 5- The Laguerre polynomials $L_n^{(\alpha)}$ (x), $\alpha = \pm \frac{1}{2}$ have a generating function $F^{(\alpha)}$ (x,t), which can be expressed asymptotically in the form

where $C_n^{(\alpha)}(x)$; $n=0,1,2,\ldots$ are given by

$$C_{n}^{(\alpha)}(x) = \begin{cases} \gamma_{n}^{(\alpha)}(x) , & 0 \le n \le p \\ \delta^{(\alpha)}(x) , & p \le n \le \infty \end{cases}$$
(29)

and $\gamma_n^{(\alpha)}$ (x) , $\delta_n^{(\alpha)}$ (x) are defined by (26) and (27) respectively.

5- On the generating function for $J_n(x)$.

In this section we give an application of the obtained results in §2. We apply the asymptotic formula (16) to derive an asymptotic form of the generating function F(x,t) for $J_n(x)$.

Bessel functions $J_n(x)$ have the generating function

$$F(x,t) = e^{\frac{1}{2}x(t-t^{-1})} = \sum_{n=-\infty}^{\infty} J_n(x)t^n, \qquad (30)$$

which by virtue of the fact $J_{-n}(x) = (-1)^n J_n(x)$ reads

$$F(x,t) = J_{0}(x) + \sum_{n=1}^{\infty} J_{n}(x) [t^{n} + (-1)^{n} t^{-n}]$$

$$= J_{0}(x) + \sum_{n=1}^{p} J_{n}(x) [t^{n} + (-1)^{n} t^{-n}] + \sum_{n=p+1}^{\infty} J_{n}(x)$$

$$\cdot [t^{n} + (-1)^{n} t^{-n}].$$

For the case n>p we apply the asymptotic formula (16), while for $n \le p$ we use the following famous formula for

$$J_{n}(x)$$
 [1]:

$$J_n(x) = \sum_{k=0}^{\infty} \frac{(-1)^k (\frac{1}{2}x)^{n+2k}}{k! (n+k)!}$$
, n integer(31)

Then we have

$$F(x,t) = J_0(x) + \sum_{n=1}^{p} J_n(x) \left[t^n + \left(-\frac{1}{t}\right)^n\right] + \sum_{n=p+1}^{\infty} \left(\frac{x}{a}\right)^n \left[1 + \frac{a^2 - x^2}{4n} + 0\left(\frac{1}{n^2}\right)\right] \left[t^n + \left(\frac{-1}{t}\right)^n\right].$$

If we put now
$$a_n(x) = \sum_{k=0}^{\infty} \frac{(-\frac{1}{2}x)^k}{k! (n+k)!}$$
, $n=1,2,\ldots,p$ (32)

$$b_n(x) = a^{-n} \left[1 + \frac{a^2 - x^2}{4n} + 0(\frac{1}{n^2})\right]; n=p+1, p+2, ...(33)$$

$$F(x,t) = J_{\tilde{0}}(x) + \sum_{n=1}^{p} a_{n}(x) \left[(xt)^{n} + (-\frac{x}{t})^{n} \right] + \sum_{n=p+1}^{\infty} b_{n}(x)$$

$$[(xt)^{n} + (-\frac{x}{t})^{n}]$$
.....(34)

Consequently, we proved the following theorem:

Theorem 6. The generating function for the Bessel functions has the following asymptotic form

$$F(x,t) = J_0(x) + \sum_{n=1}^{\infty} A_n(x) [(xt)^n + (-\frac{x}{t})^n], \dots (35)$$

where $A_n(x)$; n= 1,2, are given by

$$A_{n}(x) = \begin{cases} a_{n}(x) & , & 1 \leq n \leq p \\ b_{n}(x) & , & p \leq n \leq \infty \end{cases}$$
(36)

and $a_n(x)$, $b_n(x)$ are defined by (32) and (33) respectively.

6- Asymptotic Forms of $\sin x$ and $\cos x$.

In this section we apply the results obtained in § 4. That is, using the formula (35) for the generating function we can derive the asymptotic forms of $\sin x$ and $\cos x$.

Now, by definition, the generating function for Bessel functions is $F(x,t)=e^{\frac{1}{2}x\left(t-\overline{E}^{-1}\right)}$ and hence putting t we then conclude that

$$F(x,i) = e^{ix} = \cos x + i \sin x$$
(37)

On the other hand, using (35) with t=i we get

and this relation can be written in the form

$$F(x,i) = J_{o}(x) + 2 \sum_{k=1}^{\infty} A_{2k}(x). (ix)^{2k} + 2 \sum_{k=0}^{\infty} A_{2k+1}(x).$$

$$(ix)^{2k+1},$$

i.e.

$$F(x,i) = J_{0}(x) + 2 \sum_{k=1}^{\infty} (-1)^{k} A_{2k}(x) x^{2k} + 2 i \sum_{k=0}^{\infty} (-1)^{k} A_{2k}(x) x^{2k+1} A_{2k+1}(x) x^{2k+1}(39)$$

Therefore, from (37) and (39) we finally obtain the following theorem

Theorem 7.
$$\cos x = J_{\hat{0}}(x) + 2 \sum_{k=1}^{\infty} (-1)^k A_{2k}(x) x^{2k}$$
.....(40)

and
$$\sin x = 2 \sum_{k=0}^{\infty} (-1)^k A_{2k+1}(x) x^{2k+1}, \qquad \dots (40)$$

where $A_n(x)$; n=1,2,3, are given by (36).

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ساسة العوال العولدة لبعض العوال الخاصة سعيد أحمد ابو العلا الشرقاوى قسم الرياضيات _ كلية العلوم _ جامعة طنطا

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