

A RELATION BETWEEN ULTRASPHERICAL AND JACOBI POLYNOMIAL SETS

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1. Introduction. The Jacobi polynomials may be defined by

$$(1) \quad P_n^{(\alpha, \beta)}(x) = \frac{(1 + \alpha)_n}{n!} {}_2F_1 \left[-n, 1 + \alpha + \beta + n; \begin{matrix} 1 - x \\ 1 + \alpha; \frac{1 - x}{2} \end{matrix} \right],$$

where $(a)_n = a(a + 1) \dots (a + n - 1)$. Putting $\beta = \alpha$ gives the ultraspherical polynomials $P_n^{(\alpha, \alpha)}(x)$ which have as a special case the Legendre polynomials $P_n(x) = P_n^{(0, 0)}(x)$.

Now the Jacobi polynomials can be expressed in terms of the simpler ultraspherical polynomials of course by a relation such as

$$P_n^{(\alpha, \beta)}(x) = \sum_{k=0}^n c_k P_k^{(\alpha, \alpha)}(x),$$

where the c_k may be found by the orthogonality properties of the $P_k^{(\alpha, \alpha)}(x)$. In general, the c_k will be very complicated.

This paper will show that a Jacobi polynomial may also be formed by summing across a set of sets of ultraspherical polynomials.

Let

$$(2) \quad \begin{aligned} f_{j,0} &= P_j^{(\frac{1}{2}(\alpha+\beta), \frac{1}{2}(\alpha+\beta))}(x), & j &= 0, 1, 2, \dots, \\ f_{j,2k} &= \frac{(-1)^k \left(\frac{\beta-\alpha}{2}\right)_k \left(\frac{\alpha-\beta}{2}\right)_k}{2^{2k} k! \left(\frac{1}{2}\right)_k} P_j^{(\frac{1}{2}(\alpha+\beta)+k, \frac{1}{2}(\alpha+\beta)+k)}(x), & k &= 1, 2, 3, \dots, \\ f_{j,2k+1} &= \left(\frac{\alpha-\beta}{2}\right) \frac{(-1)^k \left(\frac{\beta-\alpha+1}{2}\right)_k \left(\frac{\alpha-\beta+1}{2}\right)_k}{k! \left(\frac{3}{2}\right)_k 2^{2k}} P_j^{(\frac{1}{2}(\alpha+\beta+1)+k, \frac{1}{2}(\alpha+\beta+1)+k)}(x), & k &= 0, 1, 2, \dots \end{aligned}$$

Then consider the matrix

$$(3) \quad ||| f_{j,k} |||,$$

where j is the column index and k is the row index, and where $j, k = 0, 1, 2, \dots$. Note that each row, given by fixed k with $j = 0, 1, 2, \dots$, represents a true ultraspherical polynomial set multiplied through by a common constant factor.

The result of this paper is that Jacobi polynomials may be formed from the diagonals of array (3), viz.,

$$(4) \quad P_n^{(\alpha, \beta)}(x) = \sum_{j=0}^n f_{j,n-j} = \sum_{k=0}^n f_{n-k,k}.$$

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Note that for the special case, $\beta = \alpha$, of the ultraspherical polynomials,

$$(5) \quad \begin{aligned} f_{j,k} &= 0 & k &= 1, 2, 3, \dots, \\ f_{j,0} &= P_j^{(\alpha,\alpha)}(x). \end{aligned}$$

The arrays corresponding to other special Jacobi polynomials have certain simplifications. For example, in the array for $P_n^{(\alpha,\beta)}(x)$ when $\beta = \alpha + 2m$ for m a positive integer, it happens that $f_{j,2k} = 0$ for $m + 1 \leq k$, that is, all even-numbered rows after a finite number vanish. Similar results hold for $\beta = \alpha - 2m$, $\beta = \alpha \pm (2m + 1)$.

2. Proof of results (4). First note

$$(6) \quad f_{0,0} = 1 = P_0^{(\alpha,\beta)}(x).$$

For $n \geq 1$, the result (4) will be proved in the form

$$(7) \quad P_n^{(\alpha,\beta)}(x) = P_n^{(\frac{1}{2}(\alpha+\beta), \frac{1}{2}(\alpha+\beta))}(x) + \left(\frac{\alpha - \beta}{2}\right) \sum_{k=1}^n \frac{\binom{\alpha-\beta+2-k}{2}_{k-1} P_{n-k}^{(\frac{1}{2}(\alpha+\beta+k), \frac{1}{2}(\alpha+\beta+k))}(x)}{k!}.$$

Let the right side of (7) be denoted by $g_n(x)$. The remainder of this section will be devoted to showing that $g_n(x) = P_n^{(\alpha,\beta)}(x)$, for $n \geq 1$. By splitting the summation in (7) into even and odd indices and using definition (2), the reader may show easily that

$$g_n(x) = \sum_{j=0}^n f_{j,n-j}.$$

Then (4) will be proven once it is demonstrated that $g_n(x) = P_n^{(\alpha,\beta)}(x)$.

By using definition (1), it follows that

$$(8) \quad \begin{aligned} g_n(x) &= \frac{\binom{2+\alpha+\beta}{2}_n}{n!} \sum_{j=0}^n \frac{(-n)_j (1 + \alpha + \beta + n)_j \left(\frac{1-x}{2}\right)^j}{\binom{2+\alpha+\beta}{2}_j j!} \\ &+ \left(\frac{\alpha - \beta}{2}\right) \sum_{k=1}^n \sum_{j=0}^{n-k} \frac{\binom{\alpha-\beta+2-k}{2}_{k-1} \binom{2+\alpha+\beta+k}{2}_{n-k} (-n+k)_j (1 + \alpha + \beta + n)_j \left(\frac{1-x}{2}\right)^j}{k! (n-k)! \binom{2+\alpha+\beta+k}{2}_j j!} \\ &= \frac{(-1)^n (1 + \alpha + \beta + n)_n}{n!} \left(\frac{1-x}{2}\right)^n + \sum_{j=0}^{n-1} \left[\frac{\binom{2+\alpha+\beta}{2}_n (1 + \alpha + \beta + n)_j \left(\frac{x-1}{2}\right)^j}{(n-j)! \binom{2+\alpha+\beta}{2}_j j!} \right. \\ &\quad \left. + \left(\frac{\alpha - \beta}{2}\right) \sum_{k=1}^{n-j} \frac{\binom{\alpha-\beta+2-k}{2}_{k-1} \binom{2+\alpha+\beta+k}{2}_{n-k} (1 + \alpha + \beta + n)_j \left(\frac{x-1}{2}\right)^j}{k! j! (n-k-j)! \binom{2+\alpha+\beta+k}{2}_j} \right]. \end{aligned}$$

Thus

$$(9) \quad \begin{aligned} g_n(x) &= \frac{(-1)^n (1 + \alpha + \beta + n)_n}{n!} \left(\frac{1-x}{2}\right)^n \\ &+ \sum_{j=0}^{n-1} \frac{(1 + \alpha + \beta + n)_j \left(\frac{x-1}{2}\right)^j}{j!} Z_{n-j}, \end{aligned}$$

where

$$(10) \quad Z_p = \frac{\left(\frac{2+\alpha+\beta}{2} + j\right)_p}{p!} + \left(\frac{\alpha - \beta}{2}\right) \sum_{k=1}^p \frac{\left(\frac{\alpha-\beta+2-k}{2}\right)_{k-1} \left(\frac{2+\alpha+\beta+k}{2} + j\right)_{p-k}}{k! (p-k)!}, \quad p = 1, 2, 3, \dots$$

The functions Z_p will be simplified by means of a generating function. From (10), form

$$(11) \quad \sum_{p=1}^{\infty} Z_p t^p = \sum_{p=1}^{\infty} \frac{\left(\frac{2+\alpha+\beta}{2} + j\right)_p t^p}{p!} + \left(\frac{\alpha - \beta}{2}\right) \sum_{p=1}^{\infty} \sum_{k=1}^p \frac{\left(\frac{\alpha-\beta+2-k}{2}\right)_{k-1} \left(\frac{2+\alpha+\beta+k}{2} + j\right)_{p-k} t^p}{k! (p-k)!}$$

$$= -1 + (1-t)^{-j-\frac{1}{2}(2+\alpha+\beta)} + \left(\frac{\alpha - \beta}{2}\right) \sum_{k=1}^{\infty} \sum_{p=0}^{\infty} \frac{\left(\frac{\alpha-\beta+2-k}{2}\right)_{k-1} \left(\frac{2+\alpha+\beta+k}{2} + j\right)_p t^{p+k}}{k! p!},$$

or

$$(12) \quad \sum_{p=1}^{\infty} Z_p t^p = -1 + (1-t)^{-j-\frac{1}{2}(2+\alpha+\beta)} + \left(\frac{\alpha - \beta}{2}\right) (1-t)^{-j-\frac{1}{2}(2+\alpha+\beta)} \sum_{k=1}^{\infty} \frac{\left(\frac{\alpha-\beta+2-k}{2}\right)_{k-1} t^k (1-t)^{-\frac{1}{2}k}}{k!}.$$

In (11), (12), and subsequently, it is intended that the branch of the power of $(1-t)$ is the one which approaches $+1$ as t approaches zero.

Next, by splitting into summations over even and odd indices, it follows that

$$(13) \quad \sum_{k=1}^{\infty} \frac{\left(\frac{\alpha-\beta+2-k}{2}\right)_{k-1} u^k}{k!}$$

$$= u \sum_{k=0}^{\infty} \frac{\left(\frac{\alpha-\beta+1}{2}\right)_k \left(\frac{1+\beta-\alpha}{2}\right)_k}{\left(\frac{3}{2}\right)_k k!} \left(-\frac{u^2}{4}\right)^k - \sum_{k=1}^{\infty} \frac{\left(\frac{\alpha-\beta}{2}\right)_k \left(\frac{2-\alpha+\beta}{2}\right)_{k-1}}{\left(\frac{1}{2}\right)_k k!} \left(-\frac{u^2}{4}\right)^k$$

$$= u {}_2F_1\left[\frac{\alpha-\beta+1}{2}, \frac{1+\beta-\alpha}{2}; \frac{3}{2}; -\frac{u^2}{4}\right] - \left(\frac{2}{\beta-\alpha}\right) \left\{ {}_2F_1\left[\frac{\alpha-\beta}{2}, \frac{\beta-\alpha}{2}; \frac{1}{2}; -\frac{u^2}{4}\right] - 1 \right\},$$

where, for $\beta = \alpha$, the indeterminate form vanishes. Substituting the results of (13) into (12) gives

$$(14) \quad \sum_{p=1}^{\infty} Z_p t^p = -1 + (1-t)^{-j-\frac{1}{2}(2+\alpha+\beta)} \cdot Q,$$

with

$$Q = {}_2F_1\left[\frac{\alpha-\beta}{2}, \frac{\beta-\alpha}{2}; \frac{1}{2}; -\frac{t^2}{4(1-t)}\right] + \frac{\alpha - \beta}{2} \frac{t}{(1-t)^{\frac{1}{2}}} {}_2F_1\left[\frac{\alpha-\beta+1}{2}, \frac{1+\beta-\alpha}{2}; \frac{3}{2}; \frac{-t^2}{4(1-t)}\right].$$

Using the well-known relation

$$(15) \quad {}_2F_1(a, b; c; z) = (1-z)^{-a} {}_2F_1(a, c-b; c; \frac{z}{z-1}),$$

it follows that

$$(16) \quad Q = \left[\frac{(2-t)^2}{4(1-t)} \right]^{\frac{1}{2}(\beta-\alpha)} {}_2F_1 \left[\frac{\alpha-\beta}{2}, \frac{1+\alpha-\beta}{2}; \frac{1}{2}; \left(\frac{t}{2-t} \right)^2 \right] \\ + \left(\frac{\alpha-\beta}{2} \right) \frac{t}{(1-t)^{\frac{3}{2}}} \left[\frac{(2-t)^2}{4(1-t)} \right]^{\frac{1}{2}(\beta-\alpha-1)} {}_2F_1 \left[\frac{\alpha-\beta+1}{2}, \frac{2+\alpha-\beta}{2}; \frac{3}{2}; \left(\frac{t}{2-t} \right)^2 \right]$$

or

$$(17) \quad Q = \frac{(2-t)^{\beta-\alpha}}{[4(1-t)]^{\frac{1}{2}(\beta-\alpha)}} \left\{ {}_2F_1 \left[\frac{\alpha-\beta}{2}, \frac{1+\alpha-\beta}{2}; \frac{1}{2}; \left(\frac{t}{2-t} \right)^2 \right] \right. \\ \left. + \frac{1}{2}(\alpha-\beta) \left(\frac{t}{2-t} \right) {}_2F_1 \left[\frac{\alpha-\beta+1}{2}, \frac{2+\alpha-\beta}{2}; \frac{3}{2}; \left(\frac{t}{2-t} \right)^2 \right] \right\}.$$

On expansion,

$$(18) \quad Q = \frac{(2-t)^{\beta-\alpha}}{[4(1-t)]^{\frac{1}{2}(\beta-\alpha)}} \left[\sum_{n=0}^{\infty} \frac{(\alpha-\beta)_{2n}}{(2n)!} \left(\frac{t}{2-t} \right)^{2n} \right. \\ \left. + (\alpha-\beta) \sum_{n=0}^{\infty} \frac{(\alpha-\beta+1)_{2n}}{(2n)_{2n}} \left(\frac{t}{2-t} \right)^{2n+1} \right].$$

Thus

$$(19) \quad Q = \frac{(2-t)^{\beta-\alpha}}{[4(1-t)]^{\frac{1}{2}(\beta-\alpha)}} \left[\sum_{n=0}^{\infty} \frac{(\alpha-\beta)_{2n}}{(2n)!} \left(\frac{t}{2-t} \right)^{2n} \right. \\ \left. + \sum_{n=0}^{\infty} \frac{(\alpha-\beta)_{2n+1}}{(2n+1)!} \left(\frac{t}{2-t} \right)^{2n+1} \right],$$

or

$$(20) \quad Q = \frac{\left(\frac{2-t}{2} \right)^{\beta-\alpha}}{(1-t)^{\frac{1}{2}(\beta-\alpha)}} \sum_{n=0}^{\infty} \frac{(\alpha-\beta)_n}{n!} \left(\frac{t}{2-t} \right)^n.$$

The series in (20) represents a binomial expansion, and (20) becomes

$$(21) \quad Q = (1-t)^{\frac{1}{2}(\beta-\alpha)}.$$

The result of (15)–(21) changes (14) into

$$(22) \quad \sum_{p=1}^{\infty} Z_p t^p = -1 + (1-t)^{-j-1-\alpha}.$$

Expanding the right side of (22) gives

$$(23) \quad \sum_{p=1}^{\infty} Z_p t^p = \sum_{p=1}^{\infty} \frac{(1+\alpha+j)_p}{p!} t^p$$

and thus

$$(24) \quad Z_p = \frac{(1 + \alpha + j)_p}{p!}.$$

Substitute this in (9) to find

$$(25) \quad \begin{aligned} g_n(x) &= \frac{(-1)^n (1 + \alpha + \beta + n)_n}{n!} \left(\frac{1-x}{2}\right)^n \\ &\quad + \sum_{j=0}^{n-1} \frac{(1 + \alpha + \beta + n)_j \left(\frac{x-1}{2}\right)^j (1 + \alpha + j)_{n-j}}{j! (n-j)!} \\ &= \frac{(-1)^n (1 + \alpha + \beta + n)_n \left(\frac{1-x}{2}\right)^n}{n!} \\ &\quad + \frac{(1 + \alpha)_n}{n!} \sum_{j=0}^{n-1} \frac{(1 + \alpha + \beta + n)_j \left(\frac{1-x}{2}\right)^j (-n)_j}{j! (1 + \alpha)_j} \\ &= P_n^{(\alpha, \beta)}(x), \end{aligned}$$

as desired. This completes the proof of (7).

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