

Generating functions and hypergeometric representations of classical continuous orthogonal polynomials

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Overview

- 1 Introduction
- 2 Generating functions of classical continuous orthogonal polynomials
- 3 Hypergeometric representations of classical orthogonal polynomials

Let F_n , $n \in \mathbb{N}$, be the Fibonacci numbers defined by

$$F_{n+1} = F_n + F_{n-1}, \quad (n \geq 1; F_0 = 0; F_1 = 1).$$

Multiplying both sides with t^n and summing from $n = 2$ to ∞ , we obtain

$$\begin{aligned} \sum_{n=1}^{+\infty} F_{n+1}t^n &= \sum_{n=1}^{+\infty} F_n t^n + \sum_{n=1}^{+\infty} F_{n-1}t^n \\ &= \sum_{n=0}^{+\infty} F_n t^n + \sum_{n=0}^{+\infty} F_n t^{n+1} \\ &= F(t) + tF(t), \quad F(t) = \sum_{n=0}^{+\infty} F_n t^n. \end{aligned}$$

Observing that

$$\sum_{n=1}^{+\infty} F_{n+1}t^n = \sum_{n=2}^{+\infty} F_n t^{n-1} = t^{-1} \left(\sum_{n=1}^{+\infty} F_n t^n - t \right),$$

we obtain

$$\frac{F(t) - t}{t} = F(t) + tF(t).$$

That is

$$F(t) = \frac{t}{1 - t - t^2}.$$

The function F is called a generating function of the series

$$\sum_{n=0}^{+\infty} F_n t^n$$

Definition

Let $\{p_n(x)\}_{n=0}^{\infty}$ be a sequence of polynomials. A generating function of $\{p_n(x)\}_{n=0}^{\infty}$ is the function $G(x, t)$ defined by

$$G(x, t) = \sum_{n=0}^{\infty} c_n P_n(x) t^n, \quad (1)$$

where $\{c_n\}_{n=0}^{\infty}$ is a sequence of real or complex numbers.

Example

Find Generating function of the sequence $\{x^n\}_{n=0}^{\infty}$ in the following cases

1) $c_n = 1, n = 0, 1, 2, \dots$

2) $c_n = \frac{1}{n!}, n = 0, 1, 2, \dots$

Solution

- 1** Taking $P_n(x) = x^n$ and $c_n = 1$, $n = 0, 1, 2, \dots$ into (1) we obtain

$$\sum_{n=0}^{\infty} x^n t^n = \frac{1}{1 - xt}, \quad |xt| < 1.$$

- 2** Taking $P_n(x) = x^n$ and $c_n = \frac{1}{n!}$, $n = 0, 1, 2, \dots$ into (1) we obtain

$$\sum_{n=0}^{\infty} \frac{x^n}{n!} t^n = \exp(xt).$$

Generating functions have many applications in mathematics. For instance they can be used to

- 1 Find an exact formula for the members of a sequence
- 2 Find a recurrence formula
- 3 Find asymptotic formula for a sequence

Objective

In this part, we show how to obtain a generating function of a sequence of classical continuous orthogonal polynomials and derive their hypergeometric representation.

Let us recall that a sequence $\{p_n\}_n$ of continuous polynomials, orthogonal with respect to a weight function ρ is classical if and only if there exists a polynomial ϕ of degree at most two and a sequence $\{A_n\}_n$ of numbers such that

$$p_n(x) = \frac{A_n}{\rho(x)} \frac{d^n}{dx^n} [\phi(x)^n \rho(x)]. \quad (2)$$

Definition

Generating function of classical continuous orthogonal polynomials is the function $G(x,t)$ for which the series expansion in a neighbourhood of $t = 0$, is

$$G(x, t) = \sum_{n=0}^{\infty} \frac{p_n(x)}{A_n n!} t^n, \quad (3)$$

where A_n is the coefficient in (2).

Theorem

Let $\{p_n\}_n$ be a sequence of continuous orthogonal polynomials that satisfies the Rodriguess formula (2) . The function

$$G(x, t) = \frac{\rho(z)}{\rho(x)} \frac{1}{1 - \phi'(z)t} \Big|_{z=\zeta(x,t)} \quad (4)$$

is a generation function of $\{p_n\}_n$, where $\zeta(x, t)$ is the zero of $z - x - \phi(z)t$ satisfying $\lim_{t \rightarrow 0} \zeta(x, t) = x$.

Proof

Since p_n , $n = 0, 1, 2, \dots$, is continuous and satisfies the Rodrigues formula

$$p_n(x) = \frac{A_n}{\rho(x)} \frac{d^n}{dx^n} [\phi(x)^n \rho(x)]$$

the function given by

$$G(x, t) = \sum_{n=0}^{\infty} \frac{p_n(x)}{A_n n!} t^n$$

is a generating function of $\{p_n\}_n$. Let x in the interval of orthogonality of p_n and let \mathcal{C} be a circle containing x . We obtain from the Cauchy's formula

$$\frac{d^n}{dx^n} [\phi(x)^n \rho(x)] = \frac{n!}{2i\pi} \int_{\mathcal{C}} \frac{\phi(z)^n \rho(z) dz}{(z-x)^{n+1}},$$

where \mathcal{C} is a circle containing x .

Proof

So, the Rodrigues formula of p_n becomes

$$p_n(x) = \frac{A_n}{\rho(x)} \frac{n!}{2i\pi} \int_C \frac{\phi(z)^n \rho(z) dz}{(z-x)^{n+1}}$$

and the generating function of $\{p_n\}$ read

$$G(x, t) = \sum_{n=0}^{\infty} \frac{1}{2i\pi \rho(x)} \int_C \frac{(\phi(z)t)^n \rho(z) dz}{(z-x)^{n+1}}.$$

Proof

The function $f : z \mapsto \frac{\phi(z)}{z-x}$ is bounded on the compact set \mathcal{C} for is continuous there. So, for $|t| < \frac{1}{3M}$, where M is an upper bound of f , $\left| \frac{\phi(z)t}{z-x} \right|^n < \frac{1}{3^n}$ for all $z \in \mathcal{C}$. Therefore, we can interchange the summation and integral to obtain

$$\begin{aligned} G(x, t) &= \frac{1}{2i\pi\rho(x)} \int_{\mathcal{C}} \sum_{n=0}^{\infty} \frac{(\phi(z)t)^n \rho(z) dz}{(z-x)^{n+1}} \\ &= \frac{1}{2i\pi\rho(x)} \int_{\mathcal{C}} \frac{\rho(z) dz}{z-x-\phi(z)t}. \end{aligned} \quad (5)$$

Proof

To end the proof, we evaluate the above integral by using the Residues formula.

If ϕ is a polynomials of degree two, one of the zeros of the denominator $p(z) = z - x - \phi(z)t$ in the integrand tends to ∞ when t tends to 0 and the other one, $\zeta(x, t)$ tends to x when t tends to 0.

If the polynomial ϕ is of degree at most one, the zero of $p(z)$ tends to x when t tends to 0. So, for $|t|$ sufficiently small, the integrand in

$$G(x, t) = \frac{1}{2i\pi\rho(x)} \int_{\mathcal{C}} \frac{\rho(z)dz}{z - x - \phi(z)t}$$

has a single pole, $\zeta(x, t)$, inside the circle \mathcal{C} . Therefore, using the residues formula, we obtain

Proof

$$\begin{aligned}
 G(x, t) &= \frac{1}{\rho(x)} \lim_{z \rightarrow \zeta(x, t)} \frac{(z - \zeta(x, t))\rho(z)}{z - x - \phi(z)t}, \\
 &= \frac{\rho(z)}{\rho(x)} \frac{1}{1 - \phi'(z)t} \Big|_{z=\zeta(x, t)}.
 \end{aligned}$$

Generating function of Hermite polynomials

The **Hermite** polynomials $\{H_n\}_n$ are orthogonal polynomials associated with the weight $\rho(x) = \exp(-x^2)$ on the real line $\mathbb{R} = (-\infty, +\infty)$. They are known to satisfy the Rodriguess formula

$$H_n(x) = (-1)^n \exp(x^2) \frac{d^n}{dx^n} [\exp(-x^2)].$$

Identifying with the formula (2), we obtain $\phi(x) = 1$, $\rho(x) = \exp(-x^2)$ and $A_n = (-1)^n$.

Therefore $z - x - \phi(z)t = z - x - t$ has only one zero $z = x + t$.

Generating function of Hermite polynomials

Hence, from (3) and (4), we have

$$\sum_{n=0}^{\infty} \frac{H_n(x)}{(-1)^n n!} t^n = \left. \frac{\rho(z)}{\rho(x)} \right|_{z=x+t} = \exp(-2xt - t^2).$$

Taking $-t$ for t , we obtain

$$G(x, t) = \sum_{n=0}^{\infty} \frac{H_n(x)}{n!} t^n, \quad G(x, t) = \exp(2xt - t^2). \quad (6)$$

Generating function of Laguerre polynomials

The **Laguerre polynomials** $\{L_n\}_n$ are orthogonal polynomials associated with the weight $\rho(x) = x^\alpha \exp(-x)$ on the half-line $\mathbb{R}_+ = (0, +\infty)$ ($\alpha > -1$). They are known to satisfy the Rodriguess formula

$$L_n^{(\alpha)}(x) = \frac{1}{n!} x^{-\alpha} \exp(x) \frac{d^n}{dx^n} [x^n x^\alpha \exp(-x)],$$

which is of the form (2) with $\rho(x) = x^\alpha \exp(-x)$, $\phi(x) = x$ and $A_n = \frac{1}{n!}$. Therefore the polynomial $p(z) = z - x - \phi(z)t = z - x - zt$ has only one zero $\zeta(x, t) = \frac{x}{1-t}$.

Generating function of Laguerre polynomials

Hence, from (3) and (4)

$$\sum_{n=0}^{\infty} L_n^{(\alpha)}(x)t^n = \frac{\rho(z)}{\rho(x)} \frac{1}{1-t} \Big|_{z=\frac{x}{1-t}} = \frac{\rho\left(\frac{x}{1-t}\right)}{(1-t)\rho(x)}.$$

Taking into account the fact that $\rho(x) = x^\alpha \exp(-x)$, we obtain

$$G(x, t) = \sum_{n=0}^{\infty} L_n^{(\alpha)}(x)t^n, \quad G(x, t) = (1-t)^{-\alpha-1} \exp\left(\frac{xt}{t-1}\right). \quad (7)$$

Generating function of Bessel polynomials

The Bessel polynomials $\{y_n(x; a)\}_n$ are orthogonal with respect to the weight function $\rho(x) = x^a \exp(-\frac{2}{x})$ on the interval $(0, +\infty)$. These polynomials are known to satisfy the Rodriguess formula

$$y_n(x; a) = 2^n x^{-a} \exp\left(\frac{2}{x}\right) \frac{d^n}{dx^n} \left[x^{2n+a} \exp\left(-\frac{2}{x}\right) \right],$$

which is of the form (2) with $\rho(x) = x^a \exp(-\frac{2}{x})$, $\phi(x) = x^2$ and $A_n = 2^{-n}$. Therefore, the polynomial $p(z) = z - x - \phi(z)t = z - x - z^2 t$ has two zeros

$$\zeta_1(x, t) = \frac{1 + \sqrt{1 - 4tx}}{2t} \quad \text{and} \quad \zeta_2(x, t) = \frac{1 - \sqrt{1 - 4tx}}{2t}.$$

Generating function of Bessel polynomials

Since $\lim_{t \rightarrow 0} \zeta_1(x, t) = \infty$ and $\lim_{t \rightarrow 0} \zeta_2(x, t) = x$, we deduce from (3) and (4)

$$\begin{aligned} \sum_{n=0}^{\infty} 2^{-n} y_n(x; a) t^n &= \frac{\rho(z)}{\rho(x)} \frac{1}{1 - 2zt} \Big|_{z=\zeta_2(x,t)}, \\ &= \frac{\rho(\zeta_2(x, t))}{\rho(x)} \frac{1}{1 - 2\zeta_2(x, t)t}. \end{aligned}$$

Generating function of Bessel polynomials

Noting that $\zeta_2(x, t) = \frac{2x}{1+\sqrt{1-4tx}}$, we obtain

$$\rho(\zeta_2(x, t)) = \left(\frac{2x}{1 + \sqrt{1 - 4tx}} \right)^a \exp \left(-\frac{1 + \sqrt{1 - 4tx}}{x} \right)$$

and

$$\frac{1}{1 - 2\zeta_2(x, t)t} = \frac{1}{\sqrt{1 - 4tx}}.$$

Therefore,

$$\begin{aligned} \sum_{n=0}^{\infty} 2^{-n} y_n(x; a) t^n &= (1 - 4tx)^{-\frac{1}{2}} \left(\frac{2}{1 + \sqrt{1 - 4tx}} \right)^a \exp \left(\frac{1 - \sqrt{1 - 4tx}}{x} \right), \\ &= (1 - 4tx)^{-\frac{1}{2}} \left(\frac{2}{1 + \sqrt{1 - 4tx}} \right)^a \exp \left(\frac{4t}{1 + \sqrt{1 - 4tx}} \right). \end{aligned}$$

Take $\frac{t}{2}$ for t to obtain

Generating function of Bessel polynomials

$$G(x, t) = \sum_{n=0}^{\infty} y_n(x; a) t^n \quad (8)$$

with

$$G(x; t) = (1 - 2tx)^{-\frac{1}{2}} \left(\frac{2}{1 + \sqrt{1 - 2tx}} \right)^a \exp \left(\frac{2t}{1 + \sqrt{1 - 2tx}} \right).$$

Generating function of Jacobi polynomials

The Jacobi polynomials $\{P_n^{(\alpha,\beta)}\}_n$ ($\alpha > -1$, $\beta > -1$) are orthogonal with respect to the weight function $\rho(x) = (1-x)^\alpha(1+x)^\beta$ on the interval $(-1, 1)$. These polynomials are known to satisfy the Rodrigues formula

$$P_n^{(\alpha,\beta)}(x) = \frac{(-1)^n}{n!2^n} (1-x)^{-\alpha}(1+x)^{-\beta} \frac{d^n}{dx^n} [(1-x)^{\alpha+n}(1+x)^{\beta+n}], \quad (9)$$

which is of the form (2), with $\rho(x) = (1-x)^\alpha(1+x)^\beta$, $\phi(x) = (1-x^2)$ and $A_n = \frac{(-1)^n}{n!2^n}$. Therefore the polynomials $p(z) = z - x - \phi(z) = z - x - (1-x^2)t$ is of degree two with zeros

$$\zeta_1(x, t) = \frac{-1 - \sqrt{1 + 4tx + 4t^2}}{2t} \quad \text{and} \quad \zeta_2(x, t) = \frac{-1 + \sqrt{1 + 4tx + 4t^2}}{2t}.$$

Noting that $\lim_{t \rightarrow 0} \zeta_1(x, t) = \infty$ and $\lim_{t \rightarrow 0} \zeta_2(x, t) = x$,

Generating function of Jacobi polynomials

we deduce from (3) and (4) the following

$$\begin{aligned} \sum_{n=0}^{\infty} (-2)^n P_n^{(\alpha, \beta)}(x) t^n &= \frac{\rho(z)}{\rho(x)} \frac{1}{1 + 2zt} \Big|_{z=\zeta_2(x, t)}, \\ &= \frac{\rho(\zeta_2(x, t))}{\rho(x)} \frac{1}{1 + 2\zeta_2(x, t)t}. \end{aligned}$$

Since $\zeta_2(x, t) = \frac{-1 + \sqrt{1 + 4tx + 4t^2}}{2t}$, we obtain after simplification

$$\begin{aligned} \rho(\zeta_2(x, t)) &= \frac{2^{\alpha+\beta} (1-x)^\alpha (1+x)^\beta}{\left(1 + 2t + \sqrt{1 + 4tx + 4t^2}\right)^\alpha \left(1 - 2t + \sqrt{1 + 4tx + 4t^2}\right)^\beta}, \\ \frac{1}{1 + \zeta_2(x, t)} &= \frac{1}{\sqrt{1 + 4tx + 4t^2}}. \end{aligned}$$

Generating function of Jacobi polynomials

Therefore

$$\begin{aligned} \sum_{n=0}^{\infty} (-2)^n P_n^{(\alpha, \beta)}(x) t^n \\ = \frac{2^{\alpha+\beta}}{(1+2t+\sqrt{1+4tx+t^2})^\alpha (1-2t+\sqrt{1+4tx+t^2})^\beta \sqrt{1+4tx+t^2}}. \end{aligned}$$

Taking $-\frac{t}{2}$ for t , we obtain

$$G(x, t) = \sum_{n=0}^{\infty} P_n^{(\alpha, \beta)}(x) t^n \quad (10)$$

with

$$G(x, t) = \frac{2^{\alpha+\beta}}{(1-t+R)^\alpha (1+t+R)^\beta R}, \quad R = \sqrt{1-2tx+t^2}.$$

Hypergeometric function ${}_pF_q$ is define by the series

$${}_pF_q \left(\begin{matrix} a_1, \dots, a_{s+1} \\ b_1, \dots, b_s \end{matrix} ; z \right) = \sum_{k=0}^{\infty} \frac{(a_1)_k \dots (a_p)_k}{(b_1)_k \dots (b_q)_k} \frac{z^k}{k!},$$

where $(a)_n$ is the factorial function defined as follow

$$(a)_n = a(a+1)(a+2)\dots(a+n-1), \quad n \geq 1$$

and

$$(a)_0 = 1.$$

The parameters must be such that the denominator factors in the terms of the series are never zero.

When one of the numerator parameters, let us say a_1 , equals $-n$, where n is a nonnegative integer, this hypergeometric function is a polynomial in z .

$${}_pF_q \left(\begin{matrix} a_1, \dots, a_p \\ b_1, \dots, b_q \end{matrix} ; z \right) = \sum_{k=0}^n \frac{(-n)_k \dots (a_p)_k}{(b_1)_k \dots (b_q)_k} \frac{z^k}{k!},$$

Otherwise the radius of convergence R of the hypergeometric series is given by

$$R = \begin{cases} \infty & \text{if } p < q + 1 \\ 1 & \text{if } p = q + 1 \\ 0 & \text{if } p > q + 1. \end{cases}$$

We are going to use Generating functions or Sturm-Liouville equation to derive hypergeometric representations of Hermite, Laguerre, Bessel and Jacobi polynomials.

Hypergeometric representation of Hermite polynomials

Generating function of **Hermite polynomials** is

$$\exp(2xt - t^2) = \exp(2xt) \exp(-t^2) = \sum_{n=0}^{\infty} \frac{(2xt)^n}{n!} \sum_{k=0}^{\infty} \frac{(-t^2)^k}{k!}$$

By means of the Rainville relation

$$\sum_{n=0}^{\infty} \sum_{k=0}^{\infty} A(k, n) = \sum_{n=0}^{\infty} \sum_{k=0}^{\lfloor \frac{n}{2} \rfloor} A(k, n - 2k), \quad (11)$$

where $\lfloor \frac{n}{2} \rfloor$ denotes the greatest positive integer less than or equal to $\frac{n}{2}$, we obtain

Hypergeometric representation of Hermite polynomials

$$\exp(2xt - t^2) = \sum_{n=0}^{\infty} \sum_{k=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-1)^k (2x)^{n-2k}}{(n-2k)!k!} t^n.$$

Comparing coefficients of t^n in this result and in

$$\exp(2xt - t^2) = \sum_{n=0}^{\infty} \frac{H_n(x)}{n!} t^n, \quad (12)$$

we obtain

$$H_n(x) = n! \sum_{k=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-1)^k (2x)^{n-2k}}{(n-2k)!k!}.$$

Hypergeometric representation of Hermite polynomials

Using the relations

$$(n-k)! = \frac{n!}{(-1)^k (-n)_k} \text{ and } (a)_{2n} = 2^{2n} \left(\frac{a}{2}\right)_n \left(\frac{a+1}{2}\right)_n,$$

(with $a = -n$), we obtain after simplification

$$\begin{aligned} H_n(x) &= (2x)^n \sum_{k=0}^{\lfloor \frac{n}{2} \rfloor} \left(-\frac{n}{2}\right)_k \left(-\frac{n-1}{2}\right)_n \frac{\left(-\frac{1}{x^2}\right)^k}{k!}, \\ &= (2x)^n {}_2F_0 \left(\begin{matrix} -\frac{n}{2}, -\frac{n-1}{2} \\ - \end{matrix} ; -\frac{1}{x^2} \right). \end{aligned}$$

Hypergeometric representation of Laguerre polynomials

Factorial function is an extension of the ordinary factorial since $(1)_n = n!$. It is particularly convenient to use the factorial function in the binomial expansion

$$\begin{aligned}
 (1-t)^{-a} &= \sum_{n=0}^{\infty} \frac{(-a)(-a-1)\dots(-a-n+1)}{n!} (-t)^n, \\
 &= \sum_{n=0}^{\infty} \frac{(a)_n}{n!} t^n.
 \end{aligned} \tag{13}$$

The generating function $(1-t)^{-\alpha-1} \exp\left(\frac{xt}{t-1}\right)$ of the Laguerre polynomials can be written as follow

$$(1-t)^{-\alpha-1} \exp\left(\frac{xt}{t-1}\right) = \sum_{k=0}^{\infty} \frac{(-xt)^k}{k!} (1-t)^{-1-k-\alpha}.$$

Hypergeometric representation of Laguerre polynomials

By means of the binomial expansion (13),

$$(1-t)^{-\alpha-1} \exp\left(\frac{xt}{t-1}\right) = \sum_{k=0}^{\infty} \frac{(-xt)^k}{k!} \sum_{n=0}^{\infty} \frac{(1+k+\alpha)_n}{n!} t^n.$$

Using the Rainville formula

$$\sum_{n=0}^{\infty} \sum_{k=0}^{\infty} A(k, n) = \sum_{n=0}^{\infty} \sum_{k=0}^n A(k, n-k), \quad (14)$$

we obtain

$$(1-t)^{-\alpha-1} \exp\left(\frac{xt}{t-1}\right) = \sum_{n=0}^{\infty} \sum_{k=0}^n \frac{(-x)^k (1+k+\alpha)_{n-k}}{k!(n-k)!} t^n.$$

Comparing coefficients of t^n in this result and in (7), we obtain



Hypergeometric representation of Laguerre polynomials

$$L_n^{(\alpha)}(x) = \sum_{k=0}^n \frac{(-x)^k (1+k+\alpha)_{n-k}}{k!(n-k)!}.$$

Noting that $(a)_n = (a+k)_{n-k}(a)_k$ and using the relation $(n-k)! = \frac{n!}{(-1)^k (-n)_k}$, we obtain

$$L_n^{(\alpha)}(x) = \frac{(\alpha+1)_n}{n!} \sum_{k=0}^n \frac{(-n)_k}{(\alpha+1)_k} \frac{x^k}{k!} = \frac{(\alpha+1)_n}{n!} {}_1F_1 \left(\begin{matrix} -n \\ \alpha+1 \end{matrix} ; x \right).$$

Hypergeometric representation of Bessel polynomials

Use the power series expansion of $\exp(z)$ in a neighbourhood of $z = 0$ to transform the generating function

$$G(x; t) = (1 - 2tx)^{-\frac{1}{2}} \left(\frac{2}{1 + \sqrt{1 - 2tx}} \right)^a \exp \left(\frac{2t}{1 + \sqrt{1 - 2tx}} \right)$$

of the Bessel polynomials into

$$G(x, t) = \sum_{n=0}^{\infty} \frac{t^n}{n!} (1 - 2tx)^{-\frac{1}{2}} \left(\frac{2}{1 + \sqrt{1 - 2tx}} \right)^{a+n}.$$

Use the Rainville identity

$$(1 - z)^{-\frac{1}{2}} \left(\frac{2}{1 + \sqrt{1 - z}} \right)^a = {}_2F_1 \left(\begin{matrix} \frac{a+1}{2}, \frac{a+2}{2} \\ a+1 \end{matrix}; z \right)$$

with $a + n$ taken for a and $z = 2xt$, to obtain



Hypergeometric representation of Bessel polynomials

$$G(x, t) = \sum_{n=0}^{\infty} \sum_{k=0}^{\infty} \frac{\left(\frac{a+n+1}{2}\right)_k \left(\frac{a+n+2}{2}\right)_k}{(a+n+1)_k} \frac{(2xt)^k}{k!} \frac{t^n}{n!}.$$

Take into account the relation (14) to obtain

$$G(x, t) = \sum_{n=0}^{\infty} \sum_{k=0}^n \frac{\left(\frac{a+n-k+1}{2}\right)_k \left(\frac{a+n-k+2}{2}\right)_k}{(a+n-k+1)_k} \frac{(2x)^k}{(n-k)!k!} t^n.$$

Compare coefficients of t^n in this result and in (8) to obtain

$$y_n(x; a) = \sum_{k=0}^n \frac{\left(\frac{a+n-k+1}{2}\right)_k \left(\frac{a+n-k+2}{2}\right)_k}{(a+n-k+1)_k} \frac{(2x)^k}{(n-k)!k!}.$$

Hypergeometric representation of Bessel polynomials

Use the relations (13) and

$(a + n - k + 1)_{2k} = (a + n - 1 + 1)_k (a + n + 1)_k$
to obtain

$$y_n(x; a) = \sum_{k=0}^n (-n)_k (a + n + 1)_k \frac{\left(-\frac{x}{2}\right)^k}{k!} = {}_2F_0 \left(\begin{matrix} -n, a + n + 1 \\ - \end{matrix} ; -\frac{x}{2} \right).$$

Hypergeometric representation of Jacobi polynomials

We obtain series expansion of Jacobi polynomials by means of their Sturm-Liouville equation. Jacobi polynomials are known to satisfy the Sturm-Liouville equation

$$(1-x^2)y''(x) + [\beta - \alpha - (\alpha + \beta + 2)x]y'(x) + n(n + \alpha + \beta + 1)y(x) = 0.$$

Take

$$y(x) = \sum_{k=0}^{\infty} a_k (1-x)^k$$

and use the fact that

$$y'(x) = \sum_{k=1}^{\infty} -ka_k(1-x)^{k-1}, \quad y''(x) = \sum_{k=2}^{\infty} -k(k-1)a_k(1-x)^{k-2},$$

$$1 - x^2 = 2(1-x) - (1-x)^2, \quad x = 1 - (1-x)$$

to obtain

$$\sum_{k=0}^{\infty} [A_k a_k + B_k a_{k+1}] (1-x)^k = 0,$$

where

$$B_k = k\alpha + k\beta + k + k^2 - n^2 - n\alpha - n\beta - n,$$

$$C_k = (-2\alpha - 4k - 2 - 2k\alpha - 2k^2).$$

Identify coefficients of $(1-x)^k$, $k = 0, 1, \dots$ to obtain the recurrence relation

$$a_{k+1} = \frac{(-n+k)(\alpha+\beta+1+n+k)}{2(\alpha+1+k)(k+1)} a_k.$$

Iterate this relation and take $k+1$ for k to have

$$a_k = \frac{(-n)_k (\alpha+\beta+n+1)_k}{2^k (\alpha+1)_k k!} a_0.$$

Note that $(-n)_k = 0$, $k > n$, to get

Hypergeometric representation of Jacobi polynomials

$$y(x) = a_0 \sum_{k=0}^n \frac{(-n)_k (\alpha + \beta + n + 1)_k}{(\alpha + 1)_k k!} \left(\frac{1-x}{2} \right)^k.$$

Therefore there is a constant C not depending on x such that

$$P_n^{(\alpha, \beta)}(x) = C \sum_{k=0}^n \frac{(-n)_k (\alpha + \beta + n + 1)_k}{(\alpha + 1)_k k!} \left(\frac{1-x}{2} \right)^k.$$

$$P_n^{(\alpha, \beta)}(1) = C.$$

By means of Leibniz rule, the Rodrigues formula (9) of Jacobi polynomials read






Hypergeometric representation of Jacobi polynomials

$$P_n^{(\alpha, \beta)}(x) = \frac{(-1)^n (\alpha + 1)_n (\beta + 1)_n}{n! 2^n} \sum_{k=0}^n \frac{(-1)^k (1-x)^{n-k} (1+x)^k}{(\alpha + 1)_{n-k} (\beta + 1)_k (n-k)! k!}.$$

Hence $P_n^{(\alpha, \beta)}(1) = \frac{(\alpha+1)_n}{n!}$ and we obtain

$$\begin{aligned} P_n^{(\alpha, \beta)}(x) &= \frac{(\alpha + 1)_n}{n!} \sum_{k=0}^n \frac{(-n)_k (\alpha + \beta + n + 1)_k}{(\alpha + 1)_k k!} \left(\frac{1-x}{2} \right)^k, \\ &= \frac{(\alpha + 1)_n}{n!} {}_2F_1 \left(\begin{matrix} -n, \alpha + \beta + n + 1 \\ \alpha + 1 \end{matrix}; \frac{1-x}{2} \right). \end{aligned}$$

THANK YOU

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