

Table of Orthogonal Functions Arising from Sturm - Liouville Systems

Name and Physical Application	Rodrique's Formula	Generating Function	Differential Equation	S - L Form of D. E.	Orthonormality
<u>Legendre Polynomials</u> 1) Multiple Expansion 2) ∇^2 in sph. coord.	$P_n(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x^2-1)^n$	$\sum_{n=0}^{\infty} P_n(x) t^n = \frac{1}{\sqrt{1-2xt+t^2}}$ $(0 < t < 1)$	$(x^2-1)P_n'' + 2xP_n' - n(n+1)P_n = 0$	$\frac{d}{dx} \left((1-x^2)P_n' \right) + n(n+1)P_n = 0$	$\int_{-1}^1 P_n P_m dx = \delta_{nm} \frac{2}{2n+1}$
<u>Hermite Polynomials</u> Quantum Oscillator	$H_n(x) = (-1)^n e^{x^2} \frac{d^n}{dx^n} e^{-x^2}$	$\sum_{n=0}^{\infty} \frac{H_n(x)}{n!} t^n = e^{-t^2+2tx}$ $(t > 0)$	$H_n'' - 2xH_n' + 2nH_n = 0$	$\frac{d}{dx} (e^{-x^2} H_n') + 2ne^{-x^2} H_n = 0$	$\int_{-\infty}^{\infty} H_n H_m e^{-x^2} dx = \delta_{nm} \sqrt{\pi} 2^n n!$
<u>Laguerre Polynomials</u> H - atom	$L_n(x) = e^x \frac{d^n}{dx^n} (x^n e^{-x})$	$\sum_{n=0}^{\infty} \frac{L_n(x)}{n!} t^n = \frac{e^{-xt}}{1-t}$ $(0 < t < 1)$	$xL_n'' + (1-x)L_n' + nL_n = 0$	$\frac{d}{dx} (xe^{-x} L_n') + ne^{-x} L_n = 0$	$\int_0^{\infty} L_n L_m e^{-x} dx = \delta_{nm} (n!)^2$
<u>Bessel's Function</u> (of integral order) $\sqrt{2}$ in cylindrical coordinates	$J_n(x) = \sum_{m=0}^{\infty} \frac{(-1)^m}{(n+m)! m!} \left(\frac{x}{2}\right)^{2m+n}$	$\sum_{n=-\infty}^{\infty} J_n(x) t^n = e^{1/2 x (t - 1/t)}$ $(t > 0)$	$x^2 J_n'' + x J_n' + (x^2 - n^2) J_n = 0$	$\frac{d}{dx} (x J_n') + (x - \frac{n^2}{x}) J_n = 0$	$\int_{-\pi}^{\pi} J_n J_m dx = \delta_{nm} \pi$ $\int_{-\pi}^{\pi} g_n g_m dx = \delta_{nm} \pi$ $\int_{-\pi}^{\pi} f_n g_m dx = 0$
<u>Trigonometric Functions</u> Classical Oscillator	$f_n = \sin nx = \sum_{m=0}^{\infty} (-1)^m \frac{(nx)^{2m+1}}{(2m+1)!}$ $g_n = \cos nx = \sum_{m=0}^{\infty} (-1)^m \frac{(nx)^{2m}}{(2m)!}$		$f_n'' + n^2 f_n = 0$ $g_n'' + n^2 g_n = 0$	$\frac{d}{dx} (f_n') + n^2 f_n = 0$ $\frac{d}{dx} (g_n') + n^2 g_n = 0$	