

Unit-Frobenius Method and Special Functions

Topic: The Solution of Legendre's Equation

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The Solution of Legendre Equation

- Since $x = 0$ is an ordinary point of (2), we use

$$y = \sum_{n=0}^{\infty} c_n x^n$$

After substitutions and simplifications, we obtain

$$n(n+1)c_0 + 2c_2 = 0$$

$$(n-1)(n+2)c_1 + 6c_3 = 0$$

$$(j+2)(j+1)c_{j+2} + (n-j)(n+j+1)c_j = 0$$

or in the following forms:

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$$\begin{aligned}c_2 &= -\frac{n(n+1)}{2!}c_0 \\c_3 &= -\frac{(n-1)(n+2)}{3!}c_1 \\c_{j+2} &= -\frac{(n-j)(n+j+1)}{(j+2)(j+1)}c_j, \quad j = 2, 3, 4, \dots \quad (25)\end{aligned}$$

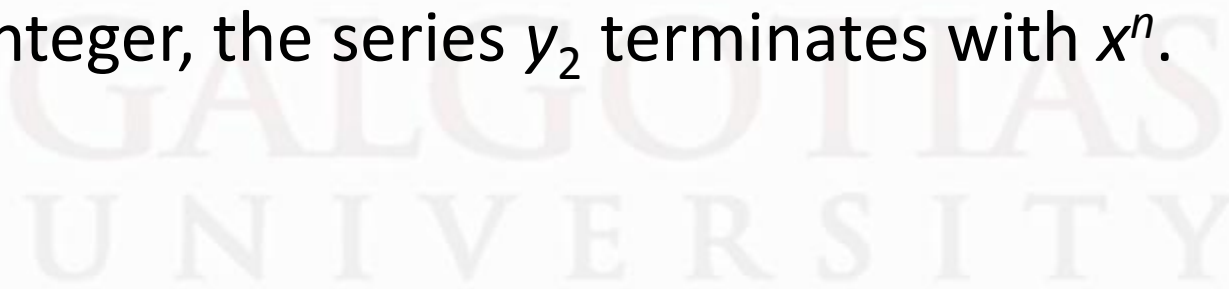
Using (25), at least $|x| < 1$, we obtain

$$y_1(x) = c_0 \left[1 - \frac{n(n+1)}{2!}x^2 + \frac{(n-2)n(n+1)(n+3)}{4!}x^4 - \frac{(n-4)(n-2)n(n+1)(n+3)(n+5)}{6!}x^6 + \dots \right]$$

$$y_2(x) = c_1 \left[x - \frac{(n-1)(n+2)}{3!} x^3 + \frac{(n-3)(n-1)(n+2)(n+4)}{5!} x^5 - \frac{(n-5)(n-3)(n-1)(n+2)(n+4)(n+6)}{7!} x^7 + \dots \right] \quad (26)$$

Notices: If n is an even integer, the first series terminates, whereas y_2 is an infinite series.

If n is an odd integer, the series y_2 terminates with x^n .



Legendre Polynomials

- The following are n th order Legendre polynomials:

$$P_0(x) = 1,$$

$$P_1(x) = x$$

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

$$P_3(x) = \frac{1}{2}(5x^3 - 3x) \quad (27)$$

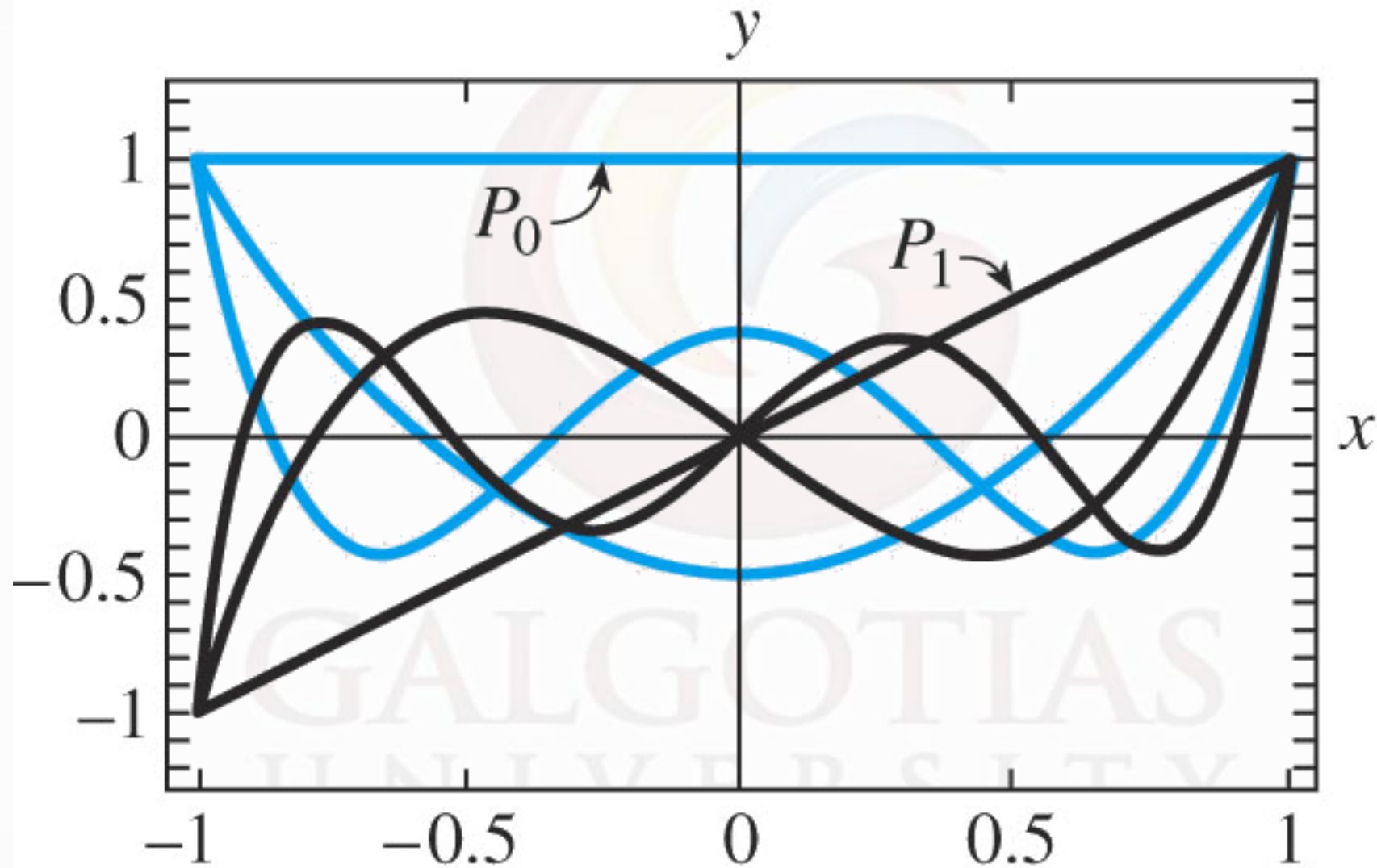
$$P_4(x) = \frac{1}{8}(35x^4 - 30x^2 + 3), \quad P_5(x) = \frac{1}{8}(63x^5 - 70x^3 + 15x)$$

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They are in turn the solutions of the DEs. See Fig 5.5

$$\begin{aligned}n = 0: & \quad (1 - x^2)y'' - 2xy' = 0 \\n = 1: & \quad (1 - x^2)y'' - 2xy' + 2y = 0 \\n = 2: & \quad (1 - x^2)y'' - 2xy' + 6y = 0 \\n = 3: & \quad (1 - x^2)y'' - 2xy' + 12y = 0 \\& \quad \vdots \qquad \qquad \qquad \vdots\end{aligned} \tag{28}$$





Properties

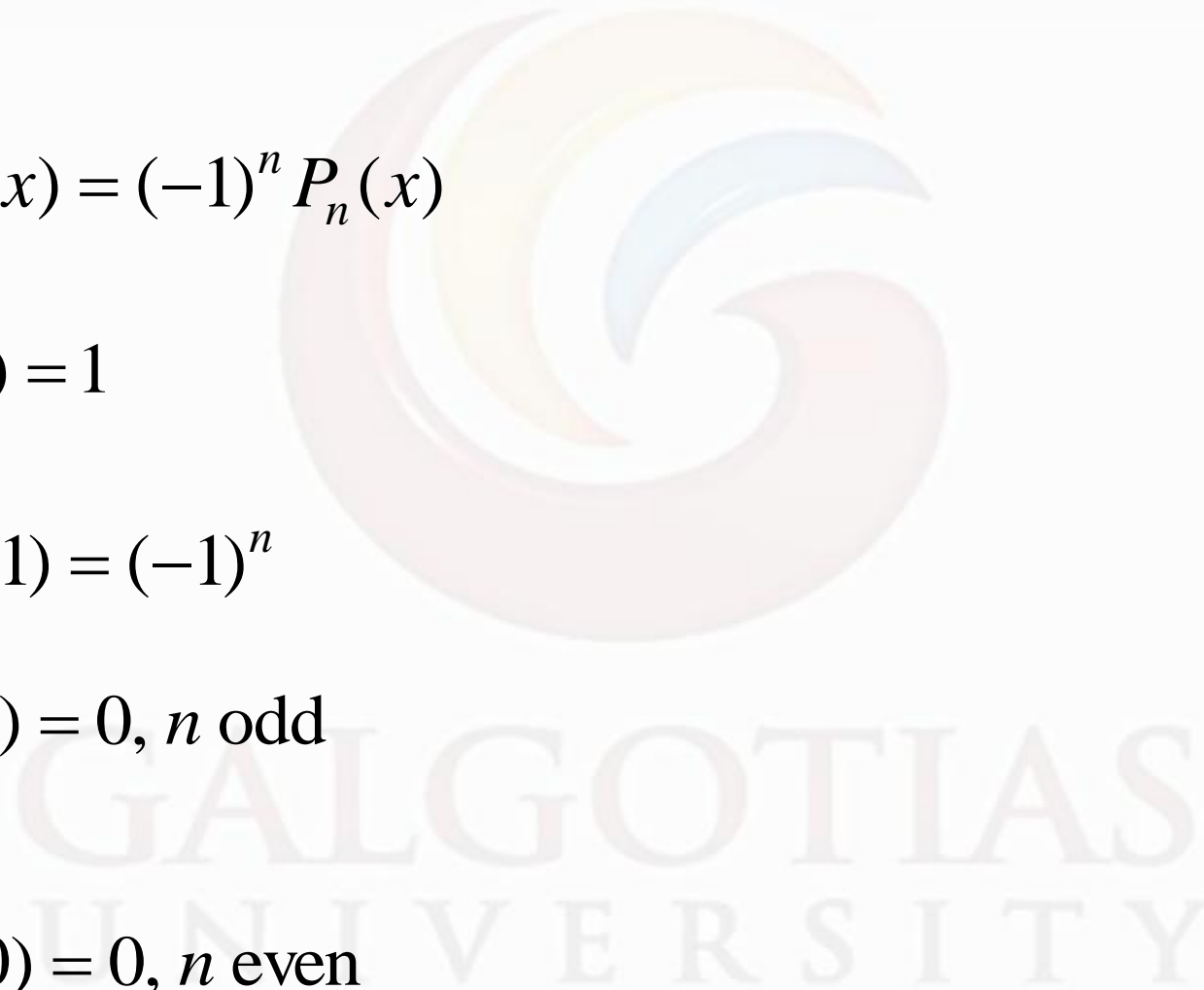
- (1) $P_n(-x) = (-1)^n P_n(x)$

- (2) $P_n(1) = 1$

- (3) $P_n(-1) = (-1)^n$

- (4) $P_n(0) = 0, n \text{ odd}$

- (5) $P'_n(0) = 0, n \text{ even}$



Recurrence Relation

- Without proof, we have

$$(k + 1)P_{k+1}(x) - (2k + 1)xP_k(x) + kP_{k-1}(x) = 0 \quad (29)$$

which is valid for $k = 1, 2, 3, \dots$

Another formula by differentiation to generate Legendre polynomials is called the ***Rodrigues' formula***:

$$P_n(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x^2 - 1)^n, \quad n = 0, 1, 2, \dots \quad (30)$$

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REFERENCES

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