

Legendre ($P_n(x)$)	Hermite ($H_n(x)$)	Laguerre ($L_n(x)$)
Differential equation is $(1-x^2) \frac{d^2 y}{dx^2} - 2x \frac{dy}{dx} + n(n+1)y = 0$	Diff. eqn is $\frac{d^2 y}{dx^2} - 2x \frac{dy}{dx} + 2ny = 0$	Diff. eqn is $x \frac{d^2 y}{dx^2} + (1-x) \frac{dy}{dx} + ny = 0$
Polynomial equation $y = P_n(x) = \sum_{r=0}^n \frac{(-1)^r (2n-2r)!}{2^n r! (n-2r)! (n-r)!} \cdot x^{n-2r}$	Polynomial eqn is $y = H_n(x) = \sum_{r=0}^n \frac{(-1)^r \cdot n!}{r! (n-2r)!} \cdot (2x)^{n-2r}$ $y = H_n(-x) = \sum_{r=0}^n \frac{(-1)^r \cdot n!}{r! (n-2r)!} \cdot (-2x)^{n-2r}$	polynomial eqn $y = L_n(x) = \sum_{r=0}^n \frac{(-1)^r \cdot n!}{(r!)^2 (n-r)!} \cdot x^r$
Generating function $\sum_{n=0}^{\infty} z^n P_n(x) = (1-2xz+z^2)^{-\frac{1}{2}}$	Generating fun $F(x, z) = e^{2xz-z^2} = \sum_{n=0}^{\infty} \frac{H_n(x)}{n!} z^n$	Generating function $F(x, z) = \frac{e^{-xz/(1-z)}}{1-z} = \sum_{n=0}^{\infty} \frac{L_n(x)}{n!} z^n$
orthogonal property $\int_{-1}^1 P_m(x) P_n(x) dx = \frac{2}{2n+1} \delta_{mn}$ $\delta_{mn} = 0 \quad m \neq n$ $\delta_{mn} = 1 \quad m = n$	orthogonal property $\int_{-\infty}^{\infty} e^{-x^2} H_m(x) H_n(x) dx = 0 \quad \boxed{m \neq n}$ $\int_{-\infty}^{\infty} e^{-x^2} [H_n(x)]^2 dx = \sqrt{\pi} 2^n n! \delta_{mn}$ $\boxed{m = n}$	orthogonal property $\int_0^{\infty} e^{-x} L_m(x) L_n(x) dx = 0 \quad m \neq n$ $\int_0^{\infty} e^{-x} [L_n(x)]^2 dx = \frac{(-1)^{2n} \cdot n! \cdot n!}{(n!)^2} \cdot n!$ $m = n$

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Legendre, $P_n(x)$	Hermite, $H_n(x)$	Laguerre, $L_n(x)$
<p><u>Rodrigue's formula</u></p> $P_n(x) = \frac{1}{2^n n!} \left(\frac{d}{dx}\right)^n (x^2-1)^n$ <p> $P_0(x) = 1$ $P_1(x) = x$ $P_2(x) = \frac{3x^2-1}{2}$ $P_3(x) = \frac{5x^3-3x}{2}$ </p>	<p><u>Rodrigue's formula</u></p> $H_n(x) = (-1)^n e^{x^2} \left(\frac{d}{dx}\right)^n e^{-x^2}$ <p> $H_0(x) = 1$ $H_1(x) = 2x$ $H_2(x) = 4x^2 - 2$ $H_3(x) = 8x^3 - 12x$ </p>	<p><u>Rodrigue's formula</u></p> $L_n(x) = \frac{e^x}{n!} \left(\frac{d}{dx}\right)^n e^{-x} x^n$ <p> $L_0(x) = 1$ $L_1(x) = 1-x$ $L_2(x) = \frac{1}{2!} (x^2 - 4x + 2)$ $L_3(x) = \frac{1}{3!} (6 - 18x + 9x^2 - x^3)$ </p>
<p><u>General solution</u></p> $y = A P_n(x) + B Q_n(x)$	$y = A y_1 + B y_2$	$y = A L_n(x)$

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<p><u>Rodrigue formula</u></p> $P_n(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x^2-1)^n$ <p>sub $n=0$</p> $P_0(x) = \frac{1}{2^0 \cdot 0!} \frac{d^0}{dx^0} (x^2-1)^0$ $= 1$ <p>sub $n=1$</p> $P_1(x) = \frac{1}{2^1 \cdot 1!} \frac{d^1}{dx^1} (x^2-1)^1$ $= \frac{1}{2} \cdot \left(\frac{d}{dx} (x^2-1) \right)$ $= \frac{1}{2} (2x) = x$ <p>sub $n=2$</p> $P_2(x) = \frac{1}{2^2 \cdot 2!} \frac{d^2}{dx^2} (x^2-1)^2$ $= \frac{1}{8} \frac{d^2}{dx^2} (x^4 - 2x^2 + 1)$ $= \frac{1}{8} \frac{d}{dx} (4x^3 - 4x)$ $= \frac{4}{8} \frac{d}{dx} (3x^2 - 1)$	<p><u>Rodrigue formula</u></p> $H_n(x) = (-1)^n e^{x^2} \frac{d^n}{dx^n} e^{-x^2}$ <p>sub $n=0$</p> $H_0(x) = (-1)^0 e^{x^2} \frac{d^0}{dx^0} e^{-x^2}$ $= e^{x^2} e^{-x^2} = 1$ <p>$n=1$</p> $H_1(x) = (-1)^1 e^{x^2} \frac{d}{dx} e^{-x^2}$ $= -e^{x^2} (-2x e^{-x^2})$ $= 2x$ <p>$n=2$</p> $H_2(x) = (-1)^2 e^{x^2} \frac{d^2}{dx^2} e^{-x^2}$ $= e^{x^2} \frac{d}{dx} (-2x e^{-x^2})$ $= e^{x^2} [-2x(-2x e^{-x^2}) - 2e^{-x^2}]$ $= -2 + 4x^2$ $= 4x^2 - 2$	<p><u>Rodrigue formula</u></p> $L_n(x) = \frac{e^x}{n!} \frac{d^n}{dx^n} x^n e^{-x}$ <p>sub $n=0$</p> $L_0(x) = \frac{e^x}{0!} (x^0 e^{-x}) = 1$ <p>sub $n=1$</p> $L_1(x) = \frac{e^x}{1!} \frac{d}{dx} (x e^{-x})$ $= e^x \frac{d}{dx} (x e^{-x})$ $= e^x (e^{-x} - x e^{-x})$ $= e^x e^{-x} - x e^x e^{-x}$ $= 1 - x$ <p>$n=2$</p> $L_2(x) = \frac{e^x}{2!} \frac{d^2}{dx^2} (x^2 e^{-x})$ $= \frac{e^x}{2} \frac{d}{dx} (2x e^{-x} - x^2 e^{-x})$ $= \frac{e^x}{2} (2(e^{-x} - x e^{-x}) - (2x^2 e^{-x} + x^3 (-e^{-x})))$ $= \frac{1}{2!} (2 - 4x + x^2)$

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