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subject Unnormalized Associated Legendre Functions: A
Compendium of Graphs, Expansions, Properties,
and Integrals -- Case 310

CASE FILE
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MEMORANDUM FOR FILE

Attached is a useful compendium of graphs, expansions, properties and integrals of the unnormalized associated Legendre functions, denoted $P_\ell^m(x)$, for $|x| \leq 1$. The material which is new (i.e., not available from the compendiums included in the references) is

1. Expressions for $P_\ell^m(x)$ up to P_{10}^{10} .
2. Graphs of $P_\ell^m(x)$ up to P_{10}^{10} .
3. Fourier decompositions of $P_\ell^m(\sin \theta)$ and $P_\ell^m(\cos \theta)$ up to P_{10}^{10} .
4. Least upper bound information.
5. Derivatives of solid spherical harmonics.
6. The integrals $I_a(\ell, i, n, j)$ and $J_p(s, n, m)$.

The term "unnormalized" refers to a particular convention in the definition of $P_\ell^m(x)$. The convention adopted is the one used by Battin (1964), Emde and Jahnke (1945), Kaula (1966), and Korn and Korn (1961), as well as others. It differs by a normalization factor from other conventions in use.



Additional copies of this compendium are available from the authors. Corrections and suggestions are solicited.

Mrs. Sheryl Watson provided the graphs in Figures 1 through 12.

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2014-WGH
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Attachment

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Unnormalized Associated Legendre Functions: A Compendium
of Graphs, Expansions, Properties, and Integrals

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UNNORMALIZED ASSOCIATED LEGENDRE FUNCTIONS

Definitions, Functional Forms, and Graphs

The associated Legendre functions satisfy the differential equation

$$\frac{d}{dx} \left[(1-x^2) \frac{du}{dx} \right] + \left[\ell(\ell+1) - \frac{m^2}{1-x^2} \right] u = 0.$$

It will be assumed that ℓ and m are natural numbers, $0 \leq m \leq \ell$, and $|x| \leq 1$. With these restrictions, the unnormalized associated Legendre functions are completely characterized by

$$u \equiv P_{\ell}^m(x) = \frac{(1-x^2)^{m/2}}{2^{\ell} \ell!} \frac{d^{\ell+m}}{dx^{\ell+m}} (x^2-1)^{\ell} \quad \text{RODRIGUES' FORMULA}$$

$$= (1-x^2)^{m/2} \sum_{k=0}^{\left[\frac{\ell-m}{2} \right]} T_{\ell mk} x^{\ell-m-2k},$$

in which

$[b] \equiv$ greatest integer in b

$$T_{\ell mk} = \frac{(-)^k (2\ell-2k)!}{2^{\ell} k! (\ell-k)! (\ell-m-2k)!}.$$

When $m=0$ these solutions are called Legendre's polynomials, denoted $P_\ell(x)$.

The definitions above specify the "unnormalized" associated Legendre functions, which are used throughout this compendium. The formulas herein may be converted to other fairly common normalizations with the following relations:

$$P_\ell^m = (-)^m P_{\ell m}^I = \sqrt{\frac{2}{2\ell+1} \frac{(\ell+m)!}{(\ell-m)!}} P_{\ell m}^{II}$$

$$= \sqrt{\frac{(\ell+m)!}{(2-\delta_{m0})(2\ell+1)(\ell-m)!}} P_{\ell m}^{III} = \sqrt{\frac{(\ell+m)!}{(2-\delta_{m0})(\ell-m)!}} P_{\ell m}^{IV}$$

where

$P_{\ell m}^I$ is common in theoretical physics

$P_{\ell m}^{II}$ gives value unity for $\frac{1}{2} \int_{-1}^1 [P_{\ell m}^{II}(x)]^2 dx$
(latitude normalization)

$P_{\ell m}^{III}$ gives value unity for

$\frac{1}{4\pi} \int_0^{2\pi} \int_{-1}^1 \cos^2 m\phi [P_{\ell m}^{III}(x)]^2 dx d\phi$ (sphere normalization)

$P_{\ell m}^{IV}$ gives value $1/(2\ell+1)$ for

$\frac{1}{4\pi} \int_0^{2\pi} \int_{-1}^1 \cos^2 m\phi [P_{\ell m}^{IV}(x)]^2 dx d\phi$ (another sphere normalization).

The unnormalized associated Legendre functions up to $P_{10}^{10}(x)$ are listed in Table 1 as functions of x . They are plotted in Figures 1 through 12.

The functions $P_\ell^m(\sin \theta)$ may be Fourier-decomposed with the following formula:

$$P_\ell^m(\sin \theta) = \sum_{\substack{q=c \\ \text{by 2's}}}^{\ell} \left\{ \begin{array}{l} \cos q\theta \\ \sin q\theta \end{array} \right\} \begin{array}{l} (\ell-m) \text{ even} \\ (\ell-m) \text{ odd} \end{array} \sum_{\substack{p=\max(m-\ell, q-m) \\ \text{by 2's}}}^{\min(\ell-m, q+m)} \sum_{\substack{k=|p| \\ \text{by 2's}}}^{\ell-m} \left\{ \frac{(-1)^{[(3k+\ell-m-p+1)/2]}}{2^{k+\ell+m}} \frac{(k+\ell+m)!}{k!\ell!} (2-\delta_{0q}) \right. \\ \left. \times \left(\begin{array}{c} \ell \\ \frac{k+\ell+m}{2} \end{array} \right) \left(\begin{array}{c} k \\ \frac{k-p}{2} \end{array} \right) \left(\begin{array}{c} m \\ \frac{m+p-q}{2} \end{array} \right) \right\},$$

where $c = \begin{cases} 0 & \text{if } \ell = \text{even} \\ 1 & \text{if } \ell = \text{odd} \end{cases}$

and $[b] \equiv$ greatest integer in b .

These decompositions are given explicitly in Table 2 up to $P_{10}^{10}(\sin \theta)$. Table 2 also lists the Fourier decompositions of $P_\ell^m(\cos \theta)$ up to $P_{10}^{10}(\cos \theta)$, which are related to the decompositions of $P_\ell^m(\sin \theta)$ through the replacement of θ by $\frac{\pi}{2}-\theta$.

TABLE 1

EXPRESSIONS FOR UNNORMALIZED ASSOCIATED LEGENDRE FUNCTIONS UP TO $P_{10}^{10}(x)$

EACH OF THESE FUNCTIONS CAN BE WRITTEN IN THE FORM:

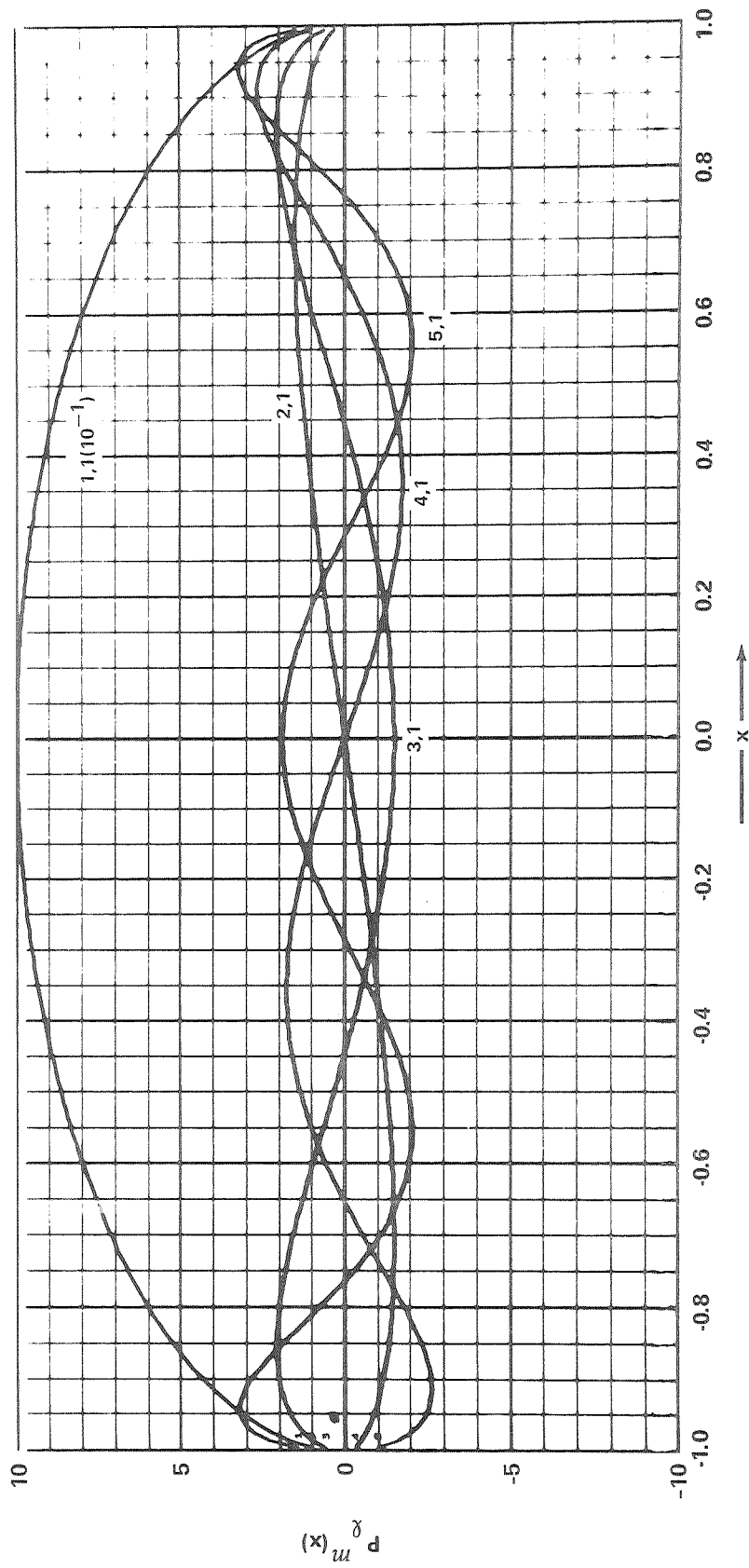
$$P_{\ell}^m(x) = (1-x^2)^{p/2} \sum_{i=0}^{\ell-m} a_i x^i$$

THE TABLE LISTS ℓ, m, p , AND THE a_i FOR EACH OF THE FUNCTIONS UP TO $P_{10}^{10}(x)$.

ℓ	m	p	a_0	a_1	a_2	a_3	a_4	a_5	a_6	a_7	a_8	a_9	a_{10}
0	0	0	1										
1	0	0	0	1									
2	0	0	-1/2	0	3/2								
3	0	0	0	-3/2	0	5/2							
4	0	0	3/8	0	-15/4	0	35/8						
5	0	0	0	15/8	0	-35/4	0	63/8					
6	0	0	-5/16	0	105/16	0	-315/16	0	231/16				
7	0	0	0	-35/16	0	315/16	0	-693/16	0	429/16			
8	0	0	35/128	0	-315/32	0	3465/64	0	-3003/32	0	6435/128		
9	0	0	0	315/128	0	-1155/32	0	9009/64	0	-6435/32	0	12155/128	
10	0	0	-63/256	0	3465/256	0	-15015/128	0	45045/128	0	-109395/256	0	46189/256
1	1	1/2	1										
2	1	1/2	0	3									
3	1	1/2	-3/2	0	15/2								
4	1	1/2	0	-15/2	0	35/2							
5	1	1/2	15/8	0	-105/4	0	315/8						
6	1	1/2	0	105/8	0	-315/4	0	693/8					
7	1	1/2	-35/16	0	945/16	0	-3465/16	0	3003/16				
8	1	1/2	0	-315/16	0	3465/16	0	-9009/16	0	6435/16			
9	1	1/2	35/128	0	-3465/32	0	45045/64	0	-45045/32	0	109395/128		
10	1	1/2	0	3465/128	0	-15015/32	0	135135/64	0	-109395/32	0	230945/128	

TABLE 1 (CONTINUED)

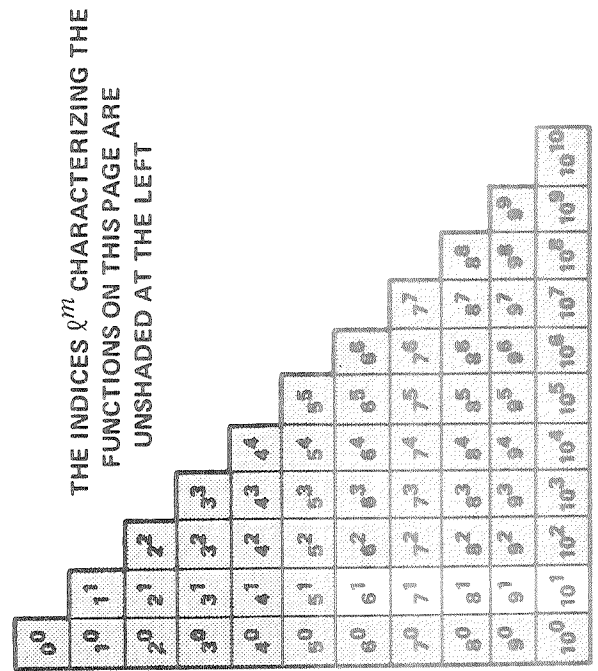
l	m	p	a_0	a_1	a_2	a_3	a_4	a_5	a_6	a_7	a_8	a_9	a_{10}
2	2	1	3										
3	2	1	0	15									
4	2	1	-15/2	0	105/2								
5	2	1	0	-105/2	0	315/2							
6	2	1	105/8	0	-945/4	0	3465/8						
7	2	1	0	945/8	0	-3465/4	0	9009/8					
8	2	1	-315/16	0	10395/16	0	-45045/16	0	45045/16				
9	2	1	0	-3465/16	0	45045/16	0	-135135/16	0	109395/16			
10	2	1	3465/128	0	-45045/32	0	675675/64	0	-765765/32	0	2078505/128		
3	3	3/2	15										
4	3	3/2	0	105									
5	3	3/2	-105/2	0	945/2								
6	3	3/2	0	-945/2	0	3465/2							
7	3	3/2	945/8	0	-10395/4	0	45045/8						
8	3	3/2	0	10395/8	0	-45045/4	0	135135/8					
9	3	3/2	-3465/16	0	135135/16	0	-675675/16	0	765765/16				
10	3	3/2	0	-45045/16	0	675675/16	0	-2297295/16	0	2078505/16			
4	4	2	105										
5	4	2	0	945									
6	4	2	-945/2	0	10395/2								
7	4	2	0	-10395/2	0	45045/2							
8	4	2	10395/8	0	-135135/4	0	675675/8						
9	4	2	0	135135/8	0	-675675/4	0	2297295/8					
10	4	2	-45045/16	0	207025/16	0	-11486475/16	0	14549535/16				
5	5	5/2	945										
6	5	5/2	0	10395									
7	5	5/2	-10395/2	0	135135/2								
8	5	5/2	0	-135135/2	0	675675/2							

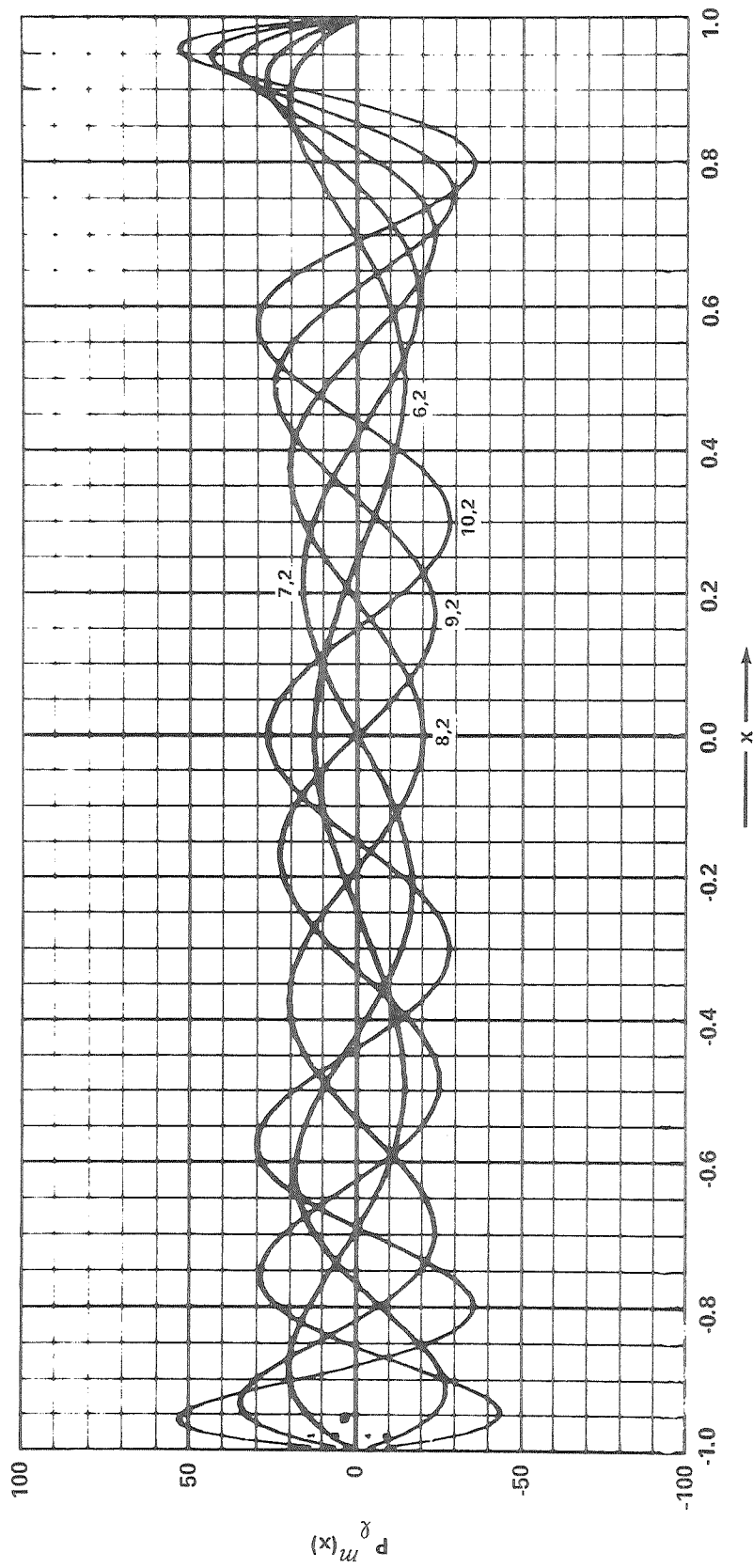


THE INDICES ℓ^m CHARACTERIZING
FUNCTIONS ON THIS PAGE ARE
UNSHADED AT THE LEFT

FIGURE 3 - UNNORMALIZED ASSOCIATED LEGENDRE FUNCTIONS. ACTUAL VALUES MAY BE RECOVERED BY MULTIPLYING THE GRAPHICAL VALUES BY THE FACTORS IN PARENTHESES, WHERE APPLICABLE

FIGURE 4 - UNNORMALIZED ASSOCIATED LEGENDRE FUNCTIONS





THE INDICES ϱ^m CHARACTERIZING THE
FUNCTIONS ON THIS PAGE ARE
UNSHADED AT THE LEFT

[illegible]

FIGURE 6 - UNNORMALIZED ASSOCIATED LEGENDRE FUNCTIONS

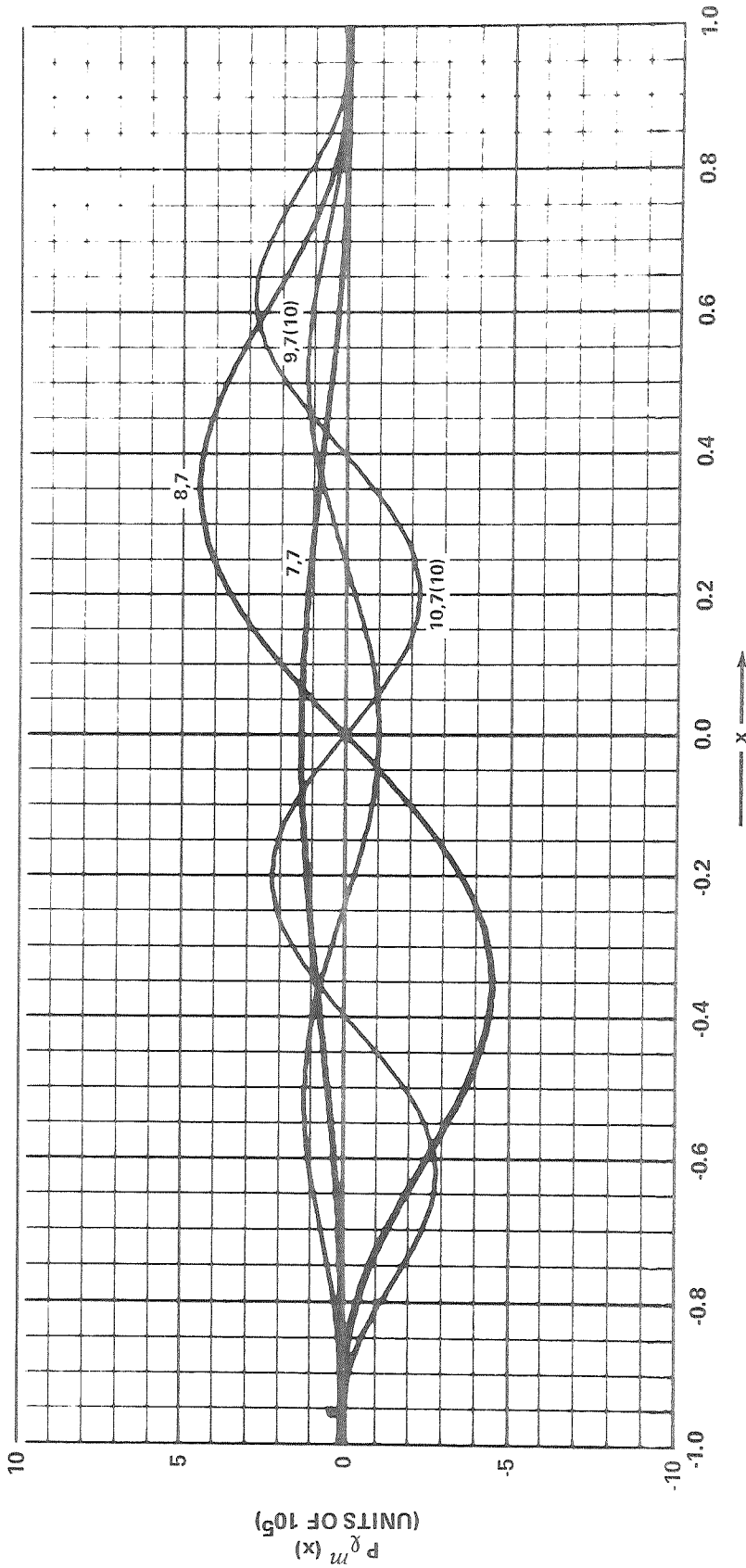


FIGURE 11 - UNNORMALIZED ASSOCIATED LEGENDRE FUNCTIONS. ACTUAL VALUES MAY BE RECOVERED BY MULTIPLYING THE GRAPHICAL VALUES BY THE FACTORS IN PARENTHESES, WHERE APPLICABLE

THE INDICES ℓ^m CHARACTERIZING THE
FUNCTIONS ON THIS PAGE ARE
UNSHADED AT THE LEFT

THE INDICES ℓ^m CHARACTERIZING THE FUNCTIONS ON THIS PAGE ARE UNSHADED AT THE LEFT

TABLE 2

FOURIER DECOMPOSITIONS OF $P_\ell^m(\sin\theta)$ AND $P_\ell^m(\cos\theta)$ UP TO $\ell = m = 10$

BOTH $P_\ell^m(\sin\theta)$ AND $P_\ell^m(\cos\theta)$ DECOMPOSE INTO SUMS OF COSINES AND/OR SINES OF EITHER EVEN OR ODD MULTIPLES OF θ , THE HIGHEST MULTIPLE BEING ALWAYS $\ell\theta$. FOR EACH ℓ AND m , THE TABLE GIVES THE FORM FOR THE EXPANSIONS OF $P_\ell^m(\sin\theta)$ AND $P_\ell^m(\cos\theta)$ AND SUPPLIES THE COEFFICIENTS FOR EACH TERM.

ℓ	m	1	$\sin\theta$	$\cos 2\theta$	$\sin 3\theta$	$\cos 4\theta$	$\sin 5\theta$	$\cos 6\theta$	$\sin 7\theta$	$\cos 8\theta$	$\sin 9\theta$	$\cos 10\theta$	$P_\ell^m(\sin\theta)$	$P_\ell^m(\cos\theta)$
0	0	1	$\cos\theta$	$-\cos 2\theta$	$-\cos 3\theta$	$\cos 4\theta$	$\cos 5\theta$	$-\cos 6\theta$	$-\cos 7\theta$	$\cos 8\theta$	$\cos 9\theta$	$-\cos 10\theta$	$P_\ell^m(\sin\theta)$	$P_\ell^m(\cos\theta)$
1	0	0	1											
2	0	1/4	0	-3/4										
3	0	0	3/8	0	-5/8									
4	0	9/64	0	-5/16	0	35/64								
5	0	0	15/64	0	-35/128	0	63/128							
6	0	25/256	0	-105/512	0	63/256	0	-231/512						
7	0	0	175/1024	0	-189/1024	0	231/1024	0	-429/1024					
8	0	1225/16384	0	-315/2048	0	693/4096	0	-429/2048	0	6435/16384				
9	0	0	2205/16384	0	-1155/8192	0	1287/8192	0	-6435/32768	0	12155/32768			
10	0	3969/65536	0	-8085/65536	0	2145/16384	0	-19305/131072	0	12155/65536	0	-45189/131072		

TABLE 2 (CONTINUED)

q	m	$\cos \theta$	$\sin 2\theta$	$\cos 3\theta$	$\sin 4\theta$	$\cos 5\theta$	$\sin 6\theta$	$\cos 7\theta$	$\sin 8\theta$	$\cos 9\theta$	$\sin 10\theta$	$P_q^{(m)}(\sin \theta)$	$P_q^{(m)}(\cos \theta)$
		$\sin \theta$	$\sin 2\theta$	$-\sin 3\theta$	$-\sin 4\theta$	$\sin 5\theta$	$\sin 6\theta$	$-\sin 7\theta$	$-\sin 8\theta$	$\sin 9\theta$	$\sin 10\theta$		
1	1	1											
2	1	0	$3/2$										
3	1	$3/8$	0	$-15/8$									
4	1	0	$5/8$	0	$-35/16$								
5	1	$15/64$	0	$-105/128$	0	$315/128$	$693/256$						
6	1	0	$105/256$	0	$-63/64$	0		$-3003/1024$					
7	1	$175/1024$	0	$-567/1024$	0	$1155/1024$	0	0	$-6435/2048$				
8	1	0	$315/1024$	0	$-693/1024$	0	$1287/1024$	0	0	$109395/32768$			
9	1	$2205/16384$	0	$-3465/8192$	0	$6435/8192$	0	$-45045/32768$	0	0	$230945/65536$		
10	1	0	$8085/32768$	0	$-2145/4096$	0	$57915/65536$	0	$-12155/8192$	0			

q	m	$\sin \theta$	$\cos 2\theta$	$\sin 3\theta$	$\cos 4\theta$	$\sin 5\theta$	$\cos 6\theta$	$\sin 7\theta$	$\cos 8\theta$	$\sin 9\theta$	$\cos 10\theta$	$P_q^{(m)}(\sin \theta)$	$P_q^{(m)}(\cos \theta)$
		$\cos \theta$	$-\cos 2\theta$	$-\cos 3\theta$	$\cos 4\theta$	$\cos 5\theta$	$-\cos 6\theta$	$-\cos 7\theta$	$\cos 8\theta$	$\cos 9\theta$	$-\cos 10\theta$		
2	2	$3/2$	$3/2$										
3	2	0	0	$15/4$									
4	2	$45/16$	$-15/4$	0	$-105/16$								
5	2	0	0	$-105/32$	0	$-315/32$							
6	2	$525/128$	$-1785/256$	0	$315/128$	0	$3465/256$	$9009/512$					
7	2	0	0	$-3591/512$	0	$693/512$	0	0	$-45045/2048$				
8	2	$11025/2048$	$-315/32$	0	$3465/512$	0	0	0	0	$-109395/4096$			
9	2	0	0	$-10395/1024$	0	$6435/1024$	0	$6435/4096$	0	0	$2078505/65536$		
10	2	$218295/32768$	$-412335/32768$	0	$83655/8192$	0	$-366795/65536$	0	$-109395/32768$	0			

TABLE 2 (CONTINUED)

χ	m	COS θ		SIN2 θ	COS3 θ	SIN4 θ	COS5 θ	SIN6 θ	COS7 θ	SIN8 θ	COS9 θ	SIN10 θ	P $_Q^m$ (SIN θ)	P $_Q^m$ (COS θ)
		SIN θ	SIN2 θ	-SIN3 θ	-SIN4 θ	SIN5 θ	SIN6 θ	-SIN7 θ	-SIN8 θ	SIN9 θ	SIN10 θ			
5	5	4725/8	0	4725/16	0	945/16								
6	5	0	51975/32	0	10395/8	0	10395/32							
7	5	259875/128	0	-343035/128	0	-446985/128	0	-945945/128	-135135/128	-675675/256				
8	5	0	675675/128	0	-405405/128	0	0	0	0	0	11486475/2048			
9	5	4729725/1024	0	-4729725/512	0	1216215/512	0	0	27702675/2048	0	0			
10	5	0	23648625/2048	0	-3378375/256	0	0	-2027025/4096	0	11486475/512	0	43648605/4096		

		1	SIN θ COS θ	COS2 θ -COS2 θ	SIN3 θ -COS3 θ	COS4 θ COS4 θ	SIN5 θ COS5 θ	COS6 θ -COS6 θ	SIN7 θ -COS7 θ	COS8 θ COS8 θ	SIN9 θ COS9 θ	COS10 θ -COS10 θ	P $_{\zeta}^m$ (SIN θ) P $_{\zeta}^m$ (COS θ)
6	6	51975/16	0	155925/32	0	31185/16	0	10395/32	135135/64				
7	6	0	675675/64	0	1216215/64	0	675675/64	0	0	-2072025/256			
8	6	4729725/256	0	0	0	-2837835/64	0	-135135/4	0	0			
9	6	0	14189175/256	0	4729725/128	0	-10135125/128	0	-42567525/512	0	-11486475/512		
10	6	127702575/2048	0	-89864775/2048	0	-56081025/512	0	480404925/4096	0	356080725/2048	0	218243025/4096	

TABLE 2 (CONTINUED)

Q	m	$\cos \theta$		$\sin 2\theta$	$\cos 3\theta$	$\sin 4\theta$	$\cos 5\theta$	$\sin 6\theta$	$\cos 7\theta$	$\sin 8\theta$	$\cos 9\theta$	$\sin 10\theta$	$P_Q^{(m)}(\sin \theta)$
		$\sin \theta$	$\sin 2\theta$	$-\sin 3\theta$	$-\sin 4\theta$	$\sin 5\theta$	$\sin 6\theta$	$-\sin 7\theta$	$-\sin 8\theta$	$\sin 9\theta$	$P_Q^{(m)}(\cos \theta)$		
7	7	4729725/64	0	2837835/64	0	0	945945/64	0	135135/64				
8	7	0	14189175/64	0	0	14189175/64	0	6081075/64	0	2027025/128			
9	7	99324225/256	0	-42567525/128	0	0	-83108025/128	0	-180405225/512	0	-34459425/512		
10	7	0	562837275/512	0	0	-11486475/64	0	-1481755275/1024	0	-126351225/128	0	-218243025/1024	

		1	SIN θ	COS 2θ	SIN 3θ	COS 4θ	SIN 5θ	COS 6θ	SIN 7θ	COS 8θ	SIN 9θ	COS 10θ	$P_{\zeta}^{(n)}(\text{SIN} \theta)$
		1	COS θ	-COS θ	-COS 3θ	COS 4θ	COS 5θ	-COS 6θ	-COS 7θ	COS 8θ	COS 9θ	-COS 10θ	$P_{\zeta}^{(n)}(\text{COS} \theta)$
8	8	7094578/128	0	14189175/16	0	14189175/32	0	2027025/16	0	2027025/128			
9	8	0	241215975/128	0	241215975/64	0	172297125/64	0	241215975/256	0	34459425/256		
10	8	2170943775/512	0	723647925/512	0	-1137161025/128	0	-9614179575/1024	0	-2033106075/512	0	-654729075/1024	

TABLE 2 (CONCLUDED)

ℓ	m	$\cos \theta$	$\sin 2\theta$	$\cos 3\theta$	$\sin 4\theta$	$\cos 5\theta$	$\sin 6\theta$	$\cos 7\theta$	$\sin 8\theta$	$\cos 9\theta$	$\sin 10\theta$	$P_{\ell}^m(\sin \theta)$	$P_{\ell}^m(\cos \theta)$
9	9	2170943775/128	0	723647925/64	0	310134825/64	0	310134825/256	-SIN8 θ	SIN9 θ	SIN10 θ	$P_{\ell}^m(\sin \theta)$	$P_{\ell}^m(\cos \theta)$
10	9	0	-3435635385/16	0	1964187225/32	0	17677685025/512	0	654729075/64	0	654729075/512		

ℓ	m	$\cos \theta$	$\sin \theta$	$\cos 2\theta$	$\sin 3\theta$	$\cos 4\theta$	$\sin 5\theta$	$\cos 6\theta$	$\sin 7\theta$	$\cos 8\theta$	$\sin 9\theta$	$\cos 10\theta$	$P_{\ell}^m(\sin \theta)$	$P_{\ell}^m(\cos \theta)$
10	10	-13735772505/128	0	27076139/256	0	9820936125/64	0	2946280375/512	0	3273645375/256	0	-COS10 θ	$P_{\ell}^m(\sin \theta)$	$P_{\ell}^m(\cos \theta)$
												654729075/512		

Zeros, Symmetry, and Special Values

The function $P_\ell^m(x)$ has $(\ell-m)$ zero crossings on the interval $(-1, 1)$. Its properties include the following:

$$P_\ell^m(-x) = (-1)^{\ell-m} P_\ell^m(x) \quad \text{SYMMETRY}$$

$$P_\ell^m(1) = \delta_{m0}$$

$$P_\ell^m(0) = \frac{(-1)^{\frac{\ell-m}{2}} (\ell+m)!}{2^\ell \left(\frac{\ell-m}{2}\right)! \left(\frac{\ell+m}{2}\right)!} \times \begin{cases} 0 & [\ell+m = \text{odd}] \\ 1 & [\ell+m = \text{even}] \end{cases}$$

$$P_\ell^\ell(x) = \frac{(2\ell)!}{2^\ell \ell!} (1-x^2)^{\ell/2}$$

Asymptotic Values

Let $\ell \gg \frac{1}{\epsilon} \gg \frac{6}{\pi}$ and $0 < \epsilon \leq \theta \leq \pi - \epsilon$,

and define $\phi = \left(\ell + \frac{1}{2}\right)\theta + \frac{\pi}{4}$.

Then

$$P_\ell^m(\cos \theta) \approx (-1)^m \sqrt{\frac{2}{\ell \pi \sin \theta}} \sin\left(\phi + \frac{m\pi}{2}\right)$$

and

$$P_\ell(\cos \theta) \approx \sqrt{\frac{2}{\ell \pi \sin \theta}} \left[\left(1 - \frac{1}{4\ell}\right) \sin \phi - \frac{1}{8\ell} \cot \theta \cos \phi \right].$$

Upper Bounds

Table 3 gives the least upper bounds (LUB's) for the unnormalized associated Legendre functions up to $P_{10}^{10}(x)$. The values were taken from Figures 1 through 12. Empirically, up to $P_{10}^{10}(x)$ it is found that

$$\text{LUB} |P_{\ell}^m(x)| > (1+\delta_{m0}) \sqrt{\frac{2}{2\ell+1} \frac{(\ell+m)!}{(\ell-m)!}}.$$

Analytical relations are

$$\text{LUB} |P_{\ell}^{\ell}(x)| = \frac{(2\ell)!}{2^{\ell} \ell!}$$

$$\text{LUB} |P_{\ell}^m(x)| \leq \text{LUB} |P_{\ell}^{\ell}(x)| \quad \text{CONJECTURED}$$

$$|P_{\ell}^m(x)| < \frac{2}{\sqrt{\pi \ell}} \frac{(\ell+m)!}{\ell!} \frac{1}{(1-x^2)^{\ell+1/2}} \quad [\ell \neq 0].$$

Recurrence Relations

The argument x is understood in the following recurrence relations, which have been taken from [Magnus and Oberhettinger, 1949] and [Emde and Jahnke, 1945]. Restrictions on m may arise due to the convention on page 1.

$$P_{\ell}^{-m} = \frac{(\ell-m)!}{(\ell+m)!} P_{\ell}^m$$

$$P_{-\ell-1}^m = P_{\ell}^m$$

$$x(2\ell+1) P_{\ell}^m = (\ell-m+1) P_{\ell+1}^m + (\ell+m) P_{\ell-1}^m$$

$$P_{\ell}^{m+2} - 2(m+1) \frac{x}{\sqrt{1-x^2}} P_{\ell}^{m+1} + (\ell-m)(\ell+m+1) P_{\ell}^m = 0$$

$$(\ell-m)(\ell-m+1) P_{\ell+1}^m = (\ell+m)(\ell+m+1) P_{\ell-1}^m - (2\ell+1) \sqrt{1-x^2} P_{\ell}^{m+1}$$

$$P_{\ell-1}^m - P_{\ell+1}^m + (2\ell+1) \sqrt{1-x^2} P_{\ell}^{m-1} = 0$$

$$P_{\ell-1}^m - x P_{\ell}^m + (\ell-m+1) \sqrt{1-x^2} P_{\ell}^{m-1} = 0$$

$$x P_{\ell}^m - P_{\ell+1}^m + (\ell+m) \sqrt{1-x^2} P_{\ell}^{m-1} = 0$$

$$x(\ell-m) P_{\ell}^m - (\ell+m) P_{\ell-1}^m + \sqrt{1-x^2} P_{\ell}^{m+1} = 0$$

$$(\ell-m+1) P_{\ell+1}^m - x (\ell+m+1) P_{\ell}^m + \sqrt{1-x^2} P_{\ell}^{m+1} = 0$$

$$(\ell+1) P_{\ell+1}^m + \ell P_{\ell-1}^m = (2\ell+1) \left[x P_{\ell}^m + m \sqrt{1-x^2} P_{\ell}^{m-1} \right] - \ell P_{\ell-1}^m$$

$$(1-x^2) \frac{d P_{\ell}^m}{dx} = x (\ell+1) P_{\ell}^m - (\ell-m+1) P_{\ell+1}^m$$

$$= -x \ell P_{\ell}^m + (\ell+m) P_{\ell-1}^m$$

$$= \sqrt{1-x^2} P_{\ell}^{m+1} - x m P_{\ell}^m$$

$$= -(\ell-m+1) (\ell+m) \sqrt{1-x^2} P_{\ell}^{m-1} + x m P_{\ell}^m$$

$$\frac{x d P_{\ell}}{dx} - \frac{d P_{\ell-1}}{dx} = \ell P_{\ell}$$

$$\frac{-x d P_{\ell}}{dx} + \frac{d P_{\ell+1}}{dx} = (\ell+1) P_{\ell}$$

$$\frac{d P_{\ell+1}}{dx} - \frac{d P_{\ell-1}}{dx} = (2\ell+1) P_{\ell}$$

Recurrence Relations for Solid Spherical Harmonics

The infinite series

$$u(h, \theta, \phi) = \sum_{\ell=0}^{\infty} \sum_{m=0}^{\ell} (a_{\ell m} U_{\ell}^m + b_{\ell}^m V_{\ell}^m),$$

with

$$\begin{pmatrix} U_{\ell}^m \\ V_{\ell}^m \end{pmatrix} = \frac{P_{\ell}^m(\cos \theta)}{r^{\ell+1}} \begin{pmatrix} \cos m\phi \\ \sin m\phi \end{pmatrix},$$

is a solution of Laplace's equation in spherical polar coordinates. The functions U_{ℓ}^m and V_{ℓ}^m are called solid spherical harmonics. These have the following useful recurrence properties [DeWitt, 1962]:

$$U_{\ell+1}^m = \frac{1}{r(\ell-m+1)} \left[(2\ell+1) \cos \theta U_{\ell}^m - \frac{\ell+m}{r} U_{\ell-1}^m \right]$$

$$V_{\ell+1}^m = \frac{1}{r(\ell-m+1)} \left[(2\ell+1) \cos \theta U_{\ell}^m - \frac{\ell+m}{r} U_{\ell-1}^m \right]$$

$$U_{\ell+1}^{\ell+1} = \frac{2\ell+1}{r^2} \left[U_{\ell}^{\ell} C(\phi) - V_{\ell}^{\ell} S(\phi) \right]$$

$$V_{\ell+1}^{\ell+1} = \frac{2\ell+1}{r^2} \left[V_{\ell}^{\ell} C(\phi) + U_{\ell}^{\ell} S(\phi) \right],$$

where

$$\begin{pmatrix} C(\phi) \\ S(\phi) \end{pmatrix} = \sin \theta \begin{pmatrix} \cos \phi \\ \sin \phi \end{pmatrix}.$$

Defining $\bar{\nabla}$ as the gradient operator, then

$$2\bar{\nabla} U_{\ell}^m = \begin{bmatrix} C_{\ell}^m U_{\ell+1}^{m-1} - U_{\ell+1}^{m+1} \\ -C_{\ell}^m V_{\ell+1}^{m-1} - V_{\ell+1}^{m+1} \\ -2(\ell-m+1) U_{\ell+1}^m \end{bmatrix}$$

$$2\bar{\nabla} V_{\ell}^m = \begin{bmatrix} C_{\ell}^m V_{\ell+1}^{m-1} - V_{\ell+1}^{m-1} \\ C_{\ell}^m U_{\ell+1}^{m-1} + U_{\ell+1}^{m+1} \\ -2(\ell-m+1) V_{\ell+1}^m \end{bmatrix},$$

where

$$C_{\ell}^m = (\ell-m+1)(\ell-m+2).$$

Recurrence relations on $u(r, \theta, \phi)$ may be found in [James, 1969].

Important Expansions

$$\frac{1}{\sqrt{1 - 2hx + h^2}} = \left\{ \begin{array}{ll} \sum_{\ell=0}^{\infty} h^{\ell} P_{\ell}(x) & [h < 1] \\ \sum_{\ell=0}^{\infty} \frac{1}{h^{\ell+1}} P_{\ell}(x) & [h > 1] \end{array} \right\} \text{ GENERATING FUNCTION}$$

Let α be the angle between two points with spherical polar coordinates (θ, ϕ) and (θ', ϕ') .

$$P_{\ell}(\cos \alpha) = \sum_{m=0}^{\ell} (2-\delta_{m0}) \frac{(\ell-m)!}{(\ell+m)!}$$

$$\times P_{\ell}^m(\cos \theta) P_{\ell}^m(\cos \theta') \cos m(\phi - \phi')$$

ADDITION
THEOREM

Short Table of Integrals

$$\int_{-1}^1 P_{\ell}^m(x) P_{\ell'}^m(x) dx = \frac{2}{2\ell+1} \frac{(\ell+m)!}{(\ell-m)!} \delta_{\ell\ell'} \quad \text{ORTHOGONALITY INTEGRAL} \quad \text{MO}$$

$$\int_{-1}^1 \frac{P_{\ell}^m(x) P_{\ell'}^{m'}(x)}{1-x^2} dx = \frac{1}{m} \frac{(\ell+m)!}{(\ell-m)!} \delta_{mm'} \quad [0 < m \leq \ell] \quad \text{MO}$$

$$I_a(\ell, i, n, j) \equiv \int_{-a}^a P_{\ell}^i(x) P_n^j(x) dx$$

$$\text{Let } 2p \equiv 2q - 2(t+v) + (\ell+n) - (i+j)$$

$$\text{and } T_{\alpha\beta\gamma} \equiv \frac{(-)^{\gamma} (2\alpha-2\gamma)!}{2^{\alpha}\gamma! (\alpha-\gamma)! (\alpha-\beta-2\gamma)!}$$

$$\text{and } [b] \equiv \text{greatest integer in } b$$

$$I_a(\ell, i, n, j) = 0 \quad [\text{if } (\ell+n) - (i+j) = \text{odd}]$$

SL

$$I_a(l, i, n, j) = 2 \sum_{t=0}^{\left[\frac{l-i}{2}\right]} \sum_{v=0}^{\left[\frac{n-j}{2}\right]} \sum_{q=0}^{\left[\frac{i+j}{2}\right]}$$

$$(-)^q T_{lit} T_{njv} \binom{\frac{i+j}{2}}{q} \frac{a^{1+2p}}{1+2p}$$

[if $(i+j) = \text{even}$ and $(l+n) = \text{even}$]

SL

$$I_a(l, i, n, j) = 2 \sum_{t=0}^{\left[\frac{l-i}{2}\right]} \sum_{v=0}^{\left[\frac{n-j}{2}\right]} \sum_{q=0}^{\frac{i+j-1}{2}} (-)^q T_{lit} T_{njv} \binom{\frac{j+l-1}{2}}{q}$$

SL

$$\times \int_0^{\arcsin(a)} \sin^{2p}(\theta) \cos^2(\theta) d\theta \quad [\text{if } (i+j) = \text{odd and } (l+n) = \text{odd}]$$

$$I_1(l, i, n, j) = \pi \sum_{t=0}^{\left[\frac{l-i}{2}\right]} \sum_{v=0}^{\left[\frac{n-j}{2}\right]} \sum_{q=0}^{\frac{i+j-1}{2}} (-)^q T_{lit} T_{njv} \binom{\frac{j+l-1}{2}}{q}$$

SL

$$\times \frac{1}{(2p+1) 2^{2p+2}} \binom{2p+2}{p+1}$$

[if $(i+j) = \text{odd}$ and $(l+n) = \text{odd}$]

$$J_p(s, n, m) \equiv \int_0^\pi (\sin \theta)^{2s-3} (\cos \theta)^p P_n^m(\cos \theta) P_{n-p}^m(\cos \theta) d\theta$$

$$J_0(0, n, m) = \frac{(n+m)!}{2m(m^2-1)(n-m)!} (n^2+n+m^2-1) \quad [n-p \geq m \geq 2] \quad \text{HK}$$

$$J_0(1, n, m) = \frac{(n+m)!}{m(n-m)!} \quad [n-p \geq m \geq 1] \quad \text{HK}$$

$$J_0(2, n, m) = \frac{2(n+m)!}{(2n+1)(n-m)!} \quad [n-p \geq m \geq 0] \quad \text{HK}$$

$$J_1(0, n, m) = \frac{n(n+m)!}{2m(m^2-1)(n-m-1)!} \quad [n-p \geq m \geq 2] \quad \text{HK}$$

$$J_1(1, n, m) = \frac{(n+m-1)!}{n(n-m-1)!} \quad [n-p \geq m \geq 1] \quad \text{HK}$$

$$J_1(2, n, m) = \frac{2(n+m)!}{(4n^2-1)(n-m-1)!} \quad [n-p \geq m \geq 0] \quad \text{HK}$$

$$\int_0^\pi \left[\frac{dP_n^m(\cos \theta)}{d\theta} \right]^2 \sin \theta d\theta = \left(\frac{2n(n+1)}{2n+1} - m \right) \frac{(n+m)!}{(n-m)!} \quad \text{HK}$$

$$\int_0^\pi \left[\frac{dP_n^m(\cos\theta)}{d\theta} \right]^2 \frac{d\theta}{\sin\theta} =$$

$$\begin{cases} n(n+1) & [m=0] \\ \frac{m(n^2+n+1-m^2)}{2m^2-1} \frac{(n+m)!}{(n-m)!} & [m \neq 0] \end{cases}$$

HK

$$\int_0^\pi \left[\frac{d^2 P_n^m(\cos\theta)}{d^2 \theta} \right]^2 \sin\theta d\theta =$$

$$\begin{cases} \frac{n(n+1)(2n^2-1)}{2n+1} & [m=0] \\ 2n^2(1-m) + \frac{1}{2} m(n^2-3n+m^2+1) + \frac{2n^4}{2n+1} \frac{(n+m)!}{(n-m)!} & [m \neq 0] \end{cases}$$

HK

Other integrals involving the associated Legendre functions may be found in [Bateman, 1953], in [Gradshteyn and Ryzhik, 1965], and in [Magnus and Oberhettinger, 1949].

The references abbreviated beside the formulas listed above are:

MO: [Magnus and Oberhettinger, 1949]
SL: [Levie, 1971]
HK: [Higgins and Kopal, 1968]

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