

Legendre polynomials

<http://math.fullerton.edu/mathews/n2003/LegendrePolyMod.html>

```
ClearAll["Global`*"];  
Off[General::spell, General::spell1]
```

Legendre polynomials $P_n(x)$ (`LegendreP[n, x]`) satisfy the differential equation $(1 - x^2)(d^2y/dx^2) - 2x(dy/dx) + n(n+1)y = 0$

Show the Legendre polynomials $p_0[x] = 1,$

$$p_1[x] = x, \quad p_2[x] = -\frac{1}{2} + \frac{3x^2}{2}, \quad p_3[x] = -\frac{3x}{2} + \frac{5x^3}{2},$$

$$p_4[x] = \frac{3}{8} - \frac{15x^2}{4} + \frac{35x^4}{8} \quad \text{and} \quad p_5[x] = \frac{15x}{8} - \frac{35x^3}{4} + \frac{63x^5}{8}$$

```
a = -1;  
b = 1;  
For[n = 0, n ≤ 5, n++,  
  Pn[x_] = LegendreP[n, x];  
  Print["P"n, "[x] = ", Pn[x] ]]; ];
```

$$P_0[x] = 1$$

$$P_1[x] = x$$

$$P_2[x] = \frac{1}{2}(-1 + 3x^2)$$

$$P_3[x] = \frac{1}{2}(-3x + 5x^3)$$

$$P_4[x] = \frac{1}{8}(3 - 30x^2 + 35x^4)$$

$$P_5[x] = \frac{1}{8}(15x - 70x^3 + 63x^5)$$

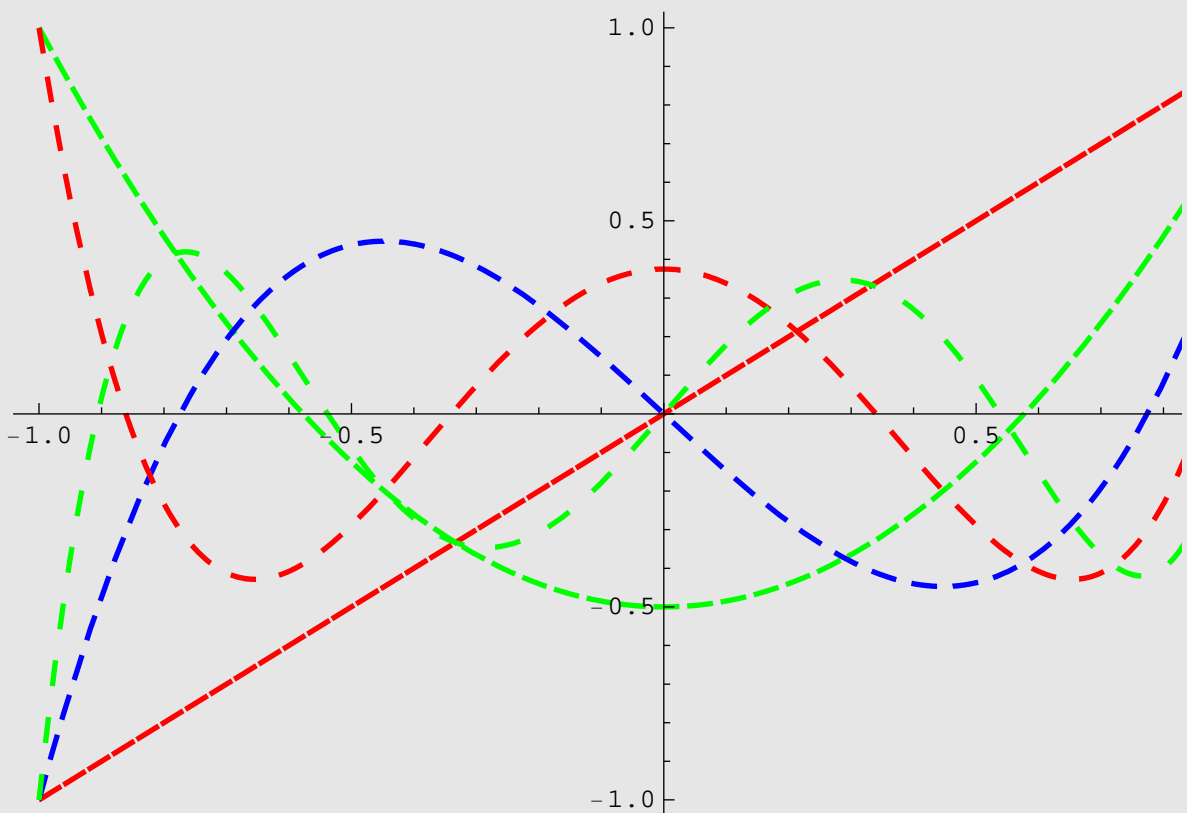
You can obtain quickly the above list with associated Legendre polynomials

```
LegendreP[{1, 2, 3, 4, 5}, x]
```

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

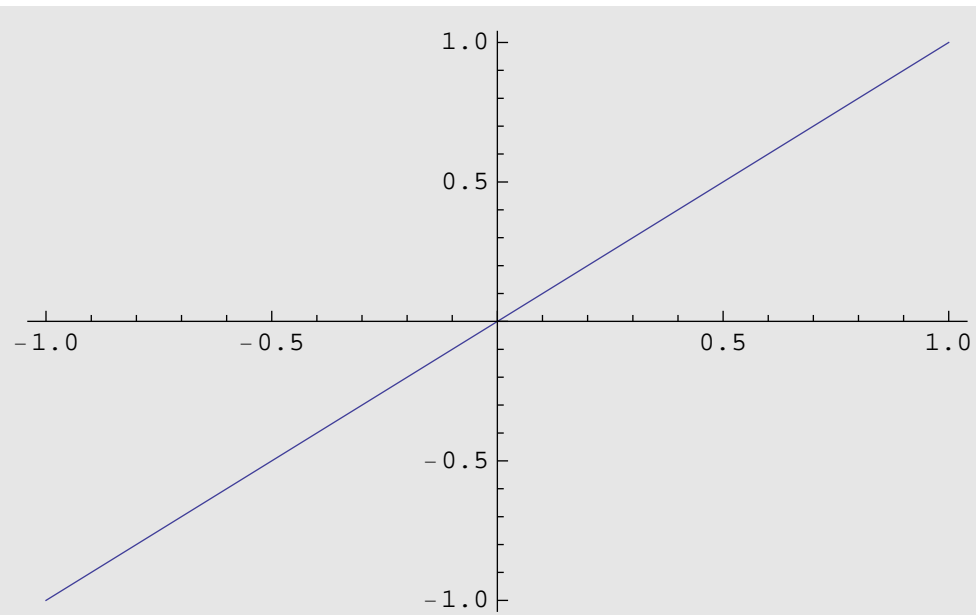
```
huelist = Table[{Hue[k/3], Dashing[{0.02, k/5*0.03}], Thick}, {k, 0, 5}];
```

```
Plot[Evaluate@Table[LegendreP[n, x], {n, 5}], {x, -1, 1},  
PlotStyle -> huelist]
```



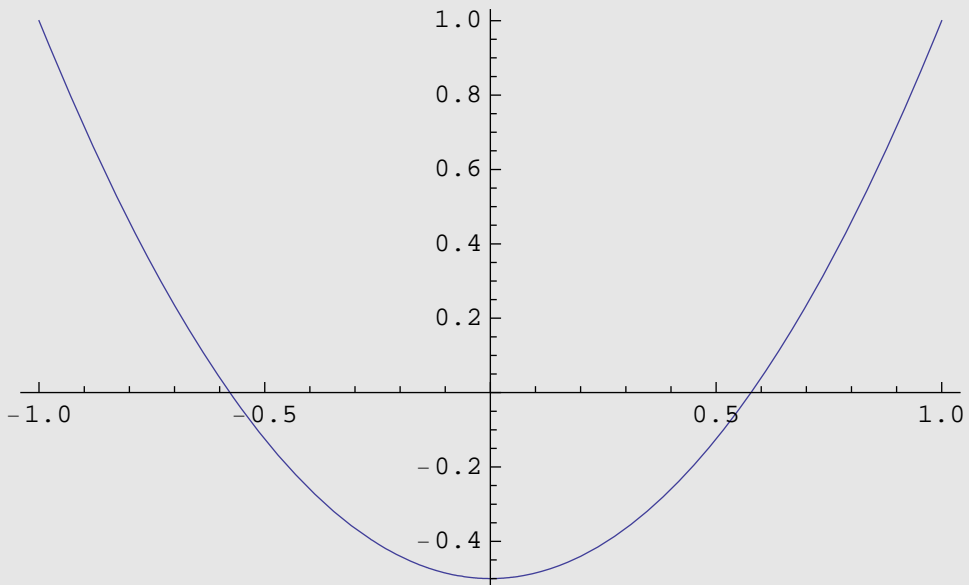
```
LegendreP[1, x]  
g1 = Plot[LegendreP[1, x], {x, -1, 1}]
```

x



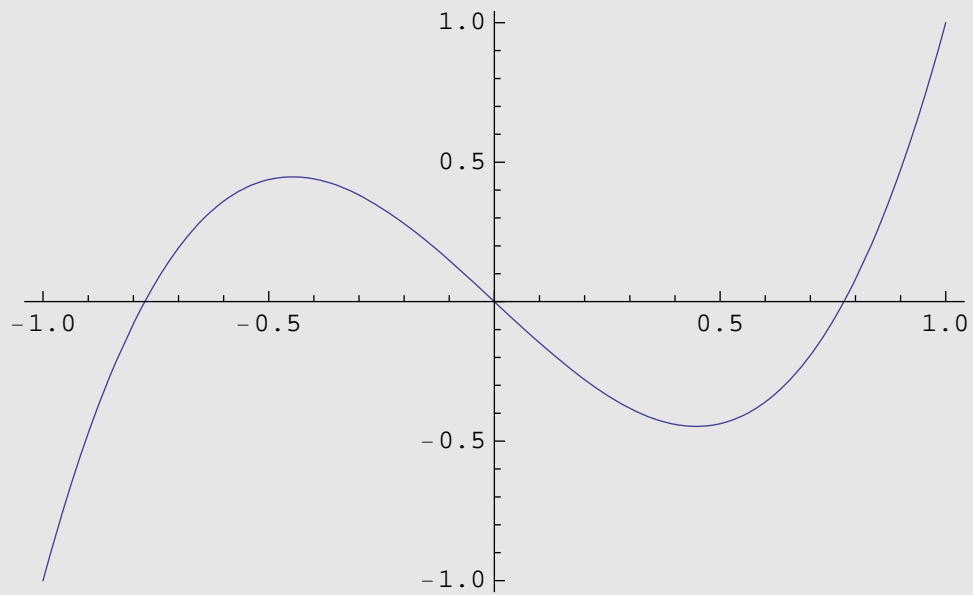
```
LegendreP[2, x]  
g2 = Plot[LegendreP[2, x], {x, -1, 1}]
```

$$\frac{1}{2} (-1 + 3x^2)$$



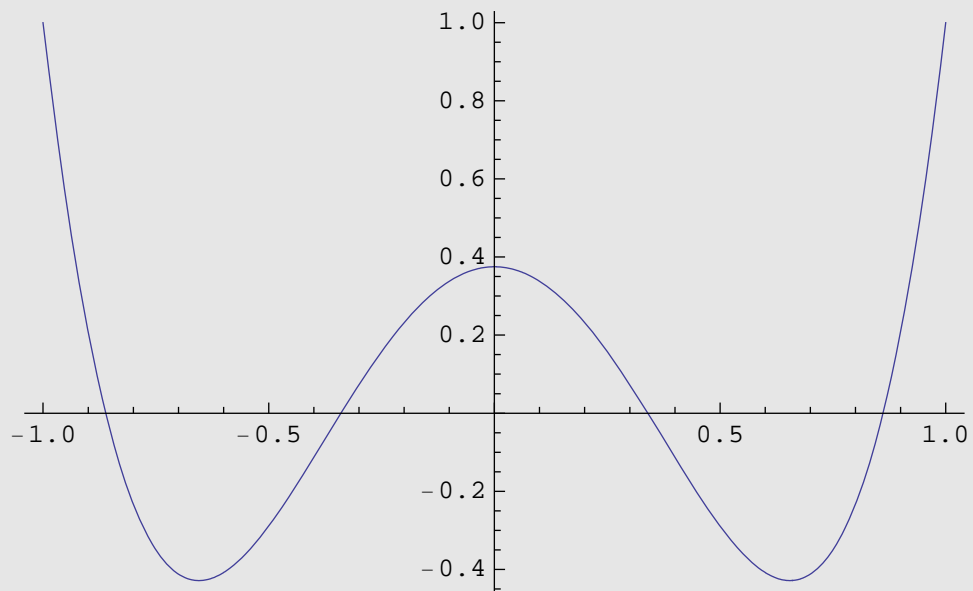
```
LegendreP[3, x]  
g3 = Plot[LegendreP[3, x], {x, -1, 1}]
```

$$\frac{1}{2} (-3x + 5x^3)$$

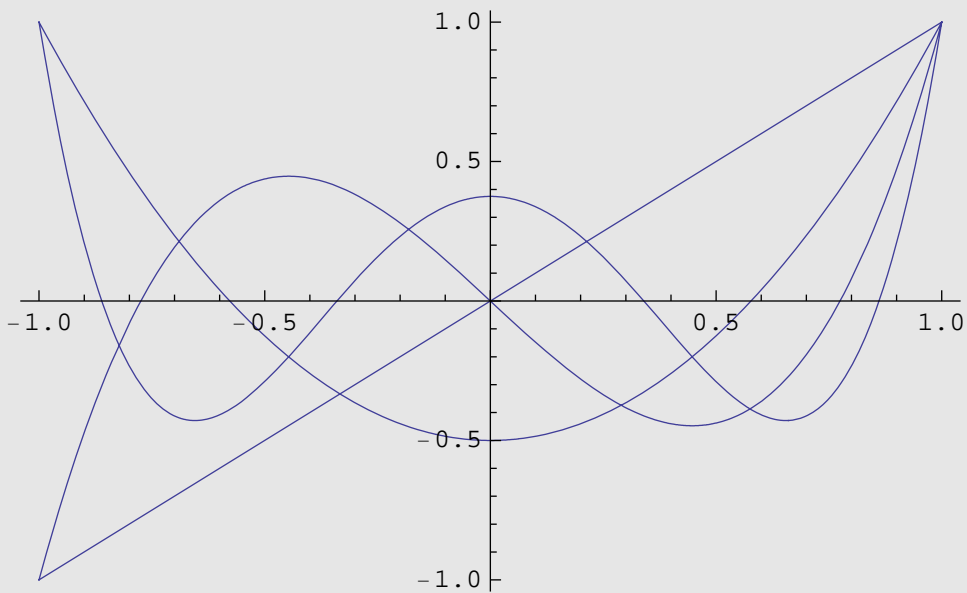


```
LegendreP[3, x]  
g4 = Plot[LegendreP[4, x], {x, -1, 1}]
```

$$\frac{1}{2} (-3x + 5x^3)$$



```
Show[{g1, g2, g3, g4}]
```



How to demonstrate the orthogonality of Legendre polynomials on $[-1, 1]$

```
c = 5;
⟨f_, g_⟩ := ∫ab f[x] g[x] dx;
For[n = 0, n ≤ c - 1, n++,
  Print[""];
  For[m = n + 1, m ≤ c, m++,
    Print["⟨", "P", n, "[x]", ", ", "P", m, "[x]⟩ = ", "∫", "(", "P", n, "[x]", ") (" ,
      P_m[x], ") dx = ", ⟨P_n, P_m⟩ ] ; ] ; ] ;
```

$$\langle P_0[x], P_1[x] \rangle = \int_{-1}^1 (1)(x) dx = 0$$

$$\langle P_0[x], P_2[x] \rangle = \int_{-1}^1 (1) \left(\frac{1}{2} (-1 + 3x^2) \right) dx = 0$$

$$\langle P_0[x], P_3[x] \rangle = \int_{-1}^1 (1) \left(\frac{1}{2} (-3x + 5x^3) \right) dx = 0$$

$$\langle P_0[x], P_4[x] \rangle = \int_{-1}^1 (1) \left(\frac{1}{8} (3 - 30x^2 + 35x^4) \right) dx = 0$$

$$\langle P_0[x], P_5[x] \rangle = \int_{-1}^1 (1) \left(\frac{1}{8} (15x - 70x^3 + 63x^5) \right) dx = 0$$

$$\langle P_1[x], P_2[x] \rangle = \int_{-1}^1 (x) \left(\frac{1}{2} (-1 + 3x^2) \right) dx = 0$$

$$\langle P_1[x], P_3[x] \rangle = \int_{-1}^1 (x) \left(\frac{1}{2} (-3x + 5x^3) \right) dx = 0$$

$$\langle P_1[x], P_4[x] \rangle = \int_{-1}^1 (x) \left(\frac{1}{8} (3 - 30x^2 + 35x^4) \right) dx = 0$$

$$\langle P_1[x], P_5[x] \rangle = \int_{-1}^1 (x) \left(\frac{1}{8} (15x - 70x^3 + 63x^5) \right) dx = 0$$

$$\langle P_2[x], P_3[x] \rangle = \int_{-1}^1 \left(\frac{1}{2} (-1 + 3x^2) \right) \left(\frac{1}{2} (-3x + 5x^3) \right) dx = 0$$

$$\langle P_2[x], P_4[x] \rangle = \int_{-1}^1 \left(\frac{1}{2} (-1 + 3x^2) \right) \left(\frac{1}{8} (3 - 30x^2 + 35x^4) \right) dx = 0$$

$$\langle P_2[x], P_5[x] \rangle = \int_{-1}^1 \left(\frac{1}{2} (-1 + 3x^2) \right) \left(\frac{1}{8} (15x - 70x^3 + 63x^5) \right) dx = 0$$

$$\langle P_3[x], P_4[x] \rangle = \int_{-1}^1 \left(\frac{1}{2} (-3x + 5x^3) \right) \left(\frac{1}{8} (3 - 30x^2 + 35x^4) \right) dx = 0$$

$$\langle P_3[x], P_5[x] \rangle = \int_{-1}^1 \left(\frac{1}{2} (-3x + 5x^3) \right) \left(\frac{1}{8} (15x - 70x^3 + 63x^5) \right) dx = 0$$

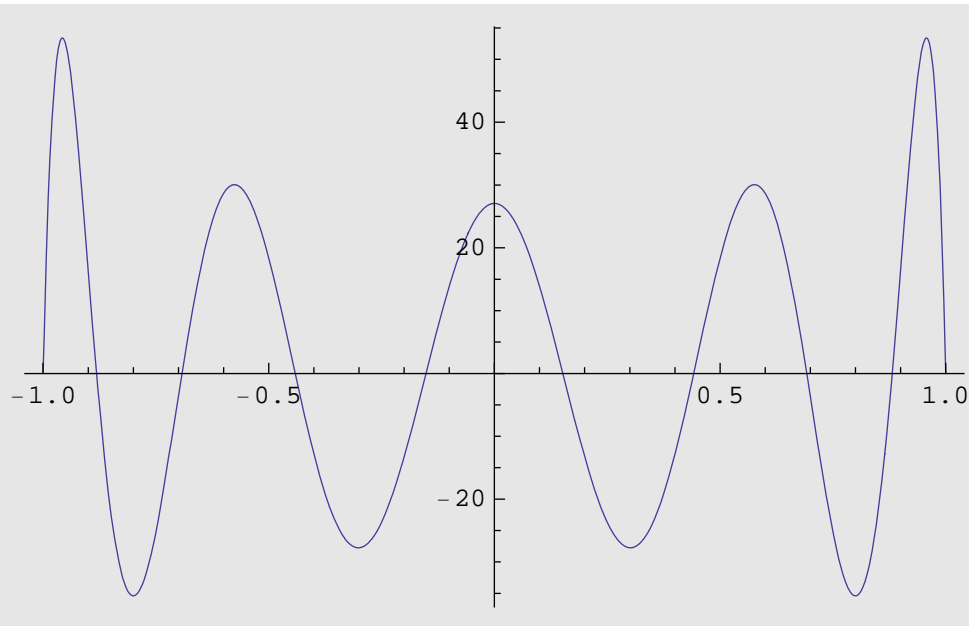
$$\langle P_4[x], P_5[x] \rangle = \int_{-1}^1 \left(\frac{1}{8} (3 - 30x^2 + 35x^4) \right) \left(\frac{1}{8} (15x - 70x^3 + 63x^5) \right) dx = 0$$

Associated Legendre polynomials (**LegendreP[n, m, x]**) are defined by $P_n^m(x) = (-1)^m (1 - x^2)^{m/2} (d^m / dx^m) P_n(x)$


```
LegendreP[2, 2, x]
```

```
-3 (-1 + x2)
```

```
Plot[LegendreP[10, 2, x], {x, -1, 1}]
```



For arbitrary complex values of n , m and z , **LegendreP[n,z]** and **LegendreP[n,m,z]** give Legendre functions of the first kind.

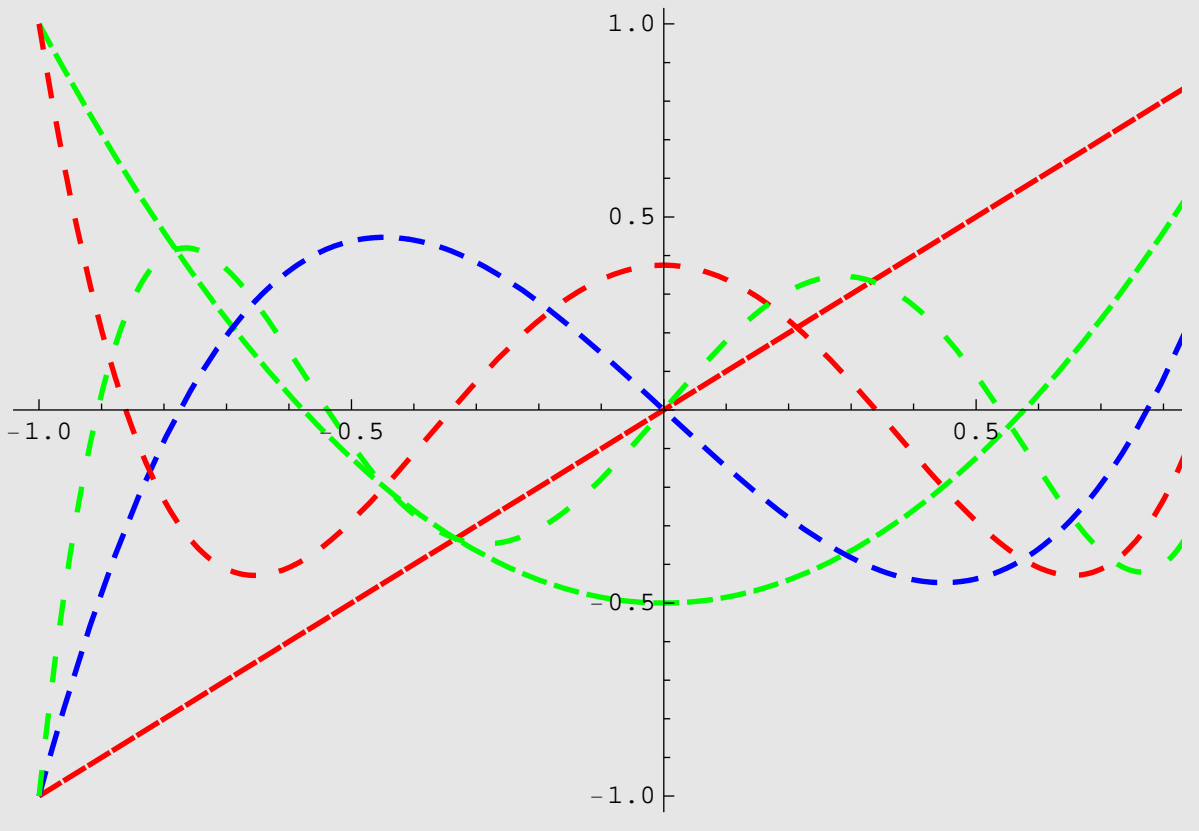
If you need to evaluate for complex orders and arguments:

```
LegendreP[5 / 2 + I, 1.5 - I]
```

```
13.1073 - 7.61039 i
```

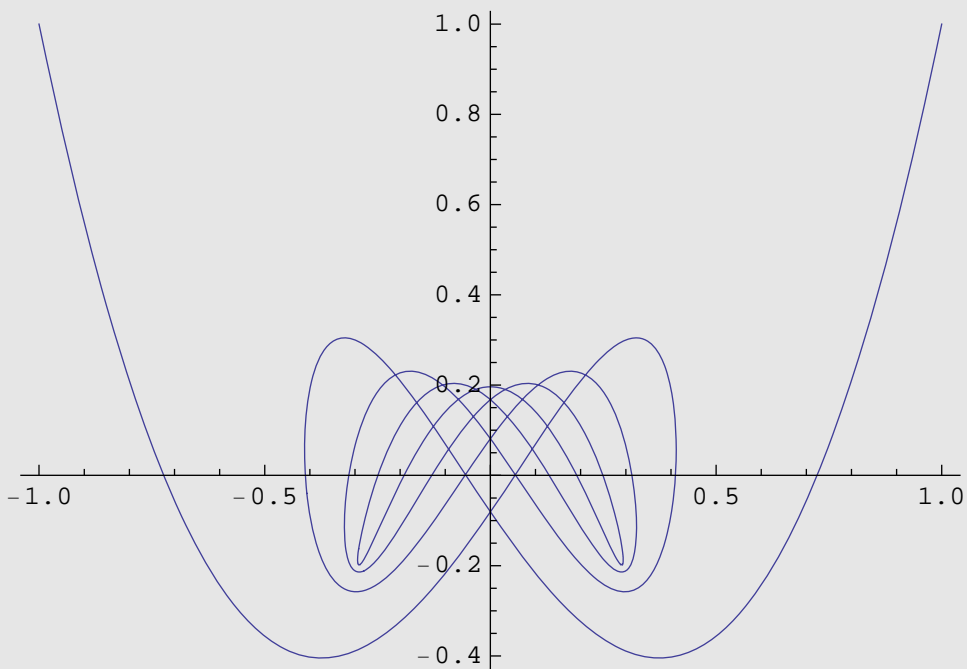
```
huelist = Table[{Hue[k / 3], Dashing[{0.02, k / 5 * 0.03}], Thick}, {k, 0, 5}];
```

```
Plot[Evaluate@Table[LegendreP[n, x], {n, 5}], {x, -1, 1},  
PlotStyle -> hueList]
```



Using $\text{LegendreP}[n, z]$ we can obtain the eneralized Lissajous figures :

```
ParametricPlot[ {LegendreP[7, x], LegendreP[16, x]}, {x, -1, 1}]
```



If you want to obtain the traditional form of associated Legendre polynomials, you can use **(//TraditionalForm)**

```
LegendreP[n, m, z] // TraditionalForm
```

```
0
```

LegendreP can be applied to a power series :

```
S1 = Series[Sin[x] * Cos[X], {x, 0, 3}]
```

$$\text{Cos}[X] x - \frac{1}{6} \text{Cos}[X] x^3 + O[x]^4$$

```
LegendreP[3 / 2, 1 / 2, S1]
```

$$-\sqrt{\frac{2}{\pi}} + \frac{7 \cos[X]^2 x^2}{2 \sqrt{2 \pi}} + O[x]^4$$

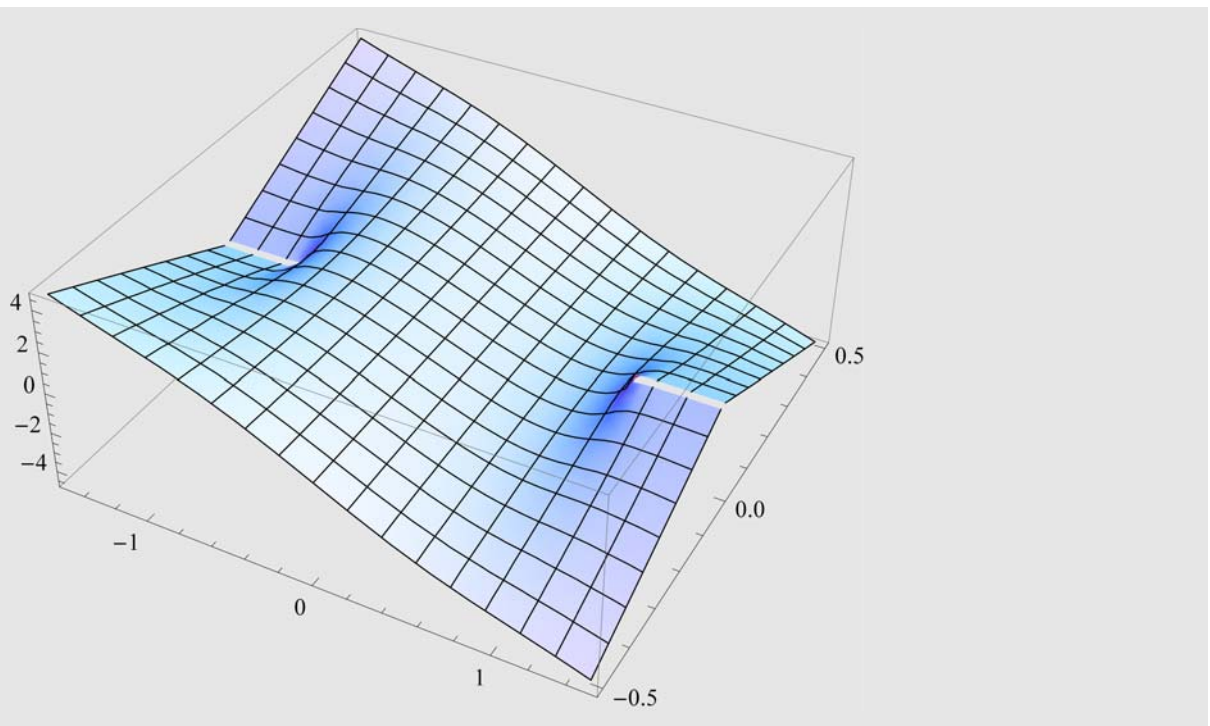
Different **LegendreP** types give different symbolic forms:

```
LegendreP[2, 1, {1, 2, 3}, z]
```

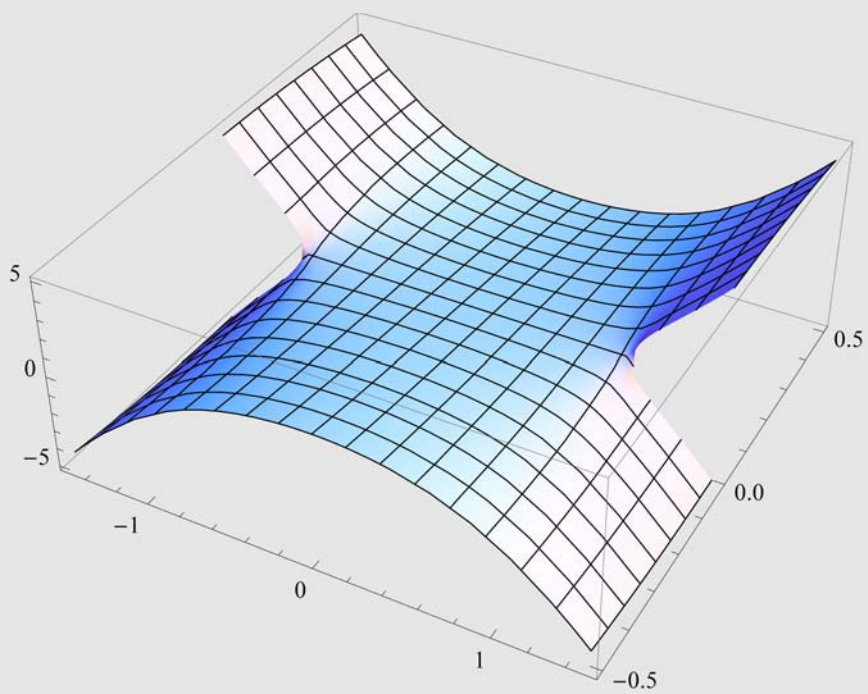
$$\left\{ -3 z \sqrt{1-z^2}, -3 \sqrt{1-z} z \sqrt{1+z}, -\frac{3 (1-z) z \sqrt{1+z}}{\sqrt{-1+z}} \right\}$$

having different branch cut structures :

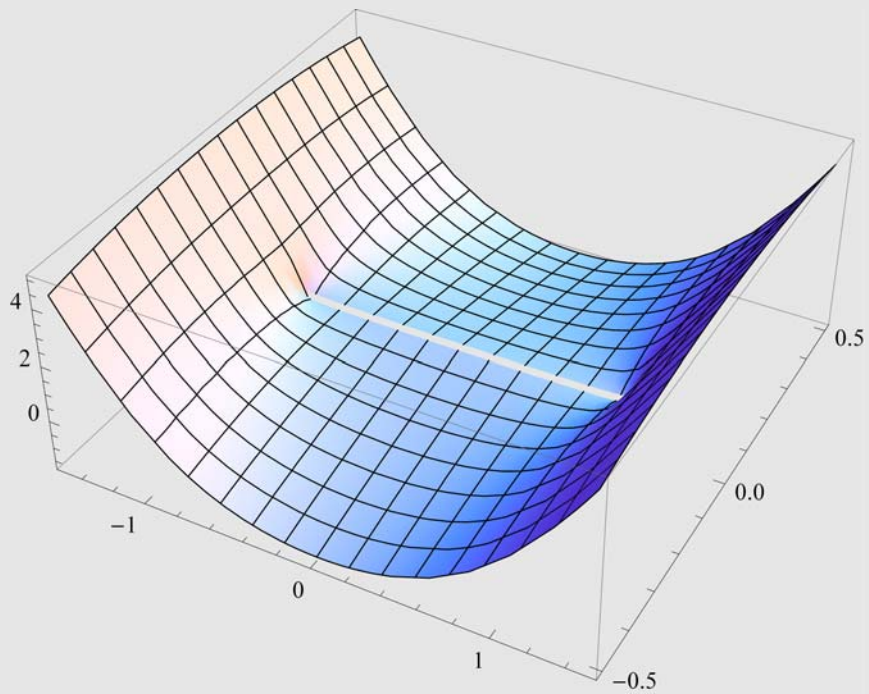
```
Plot3D[Re[LegendreP[2, 1, 2, x + I y]], {x, -1.5, 1.5}, {y, -0.5, 0.5},  
Exclusions -> {{y == 0, Abs[x] > 1}}]
```



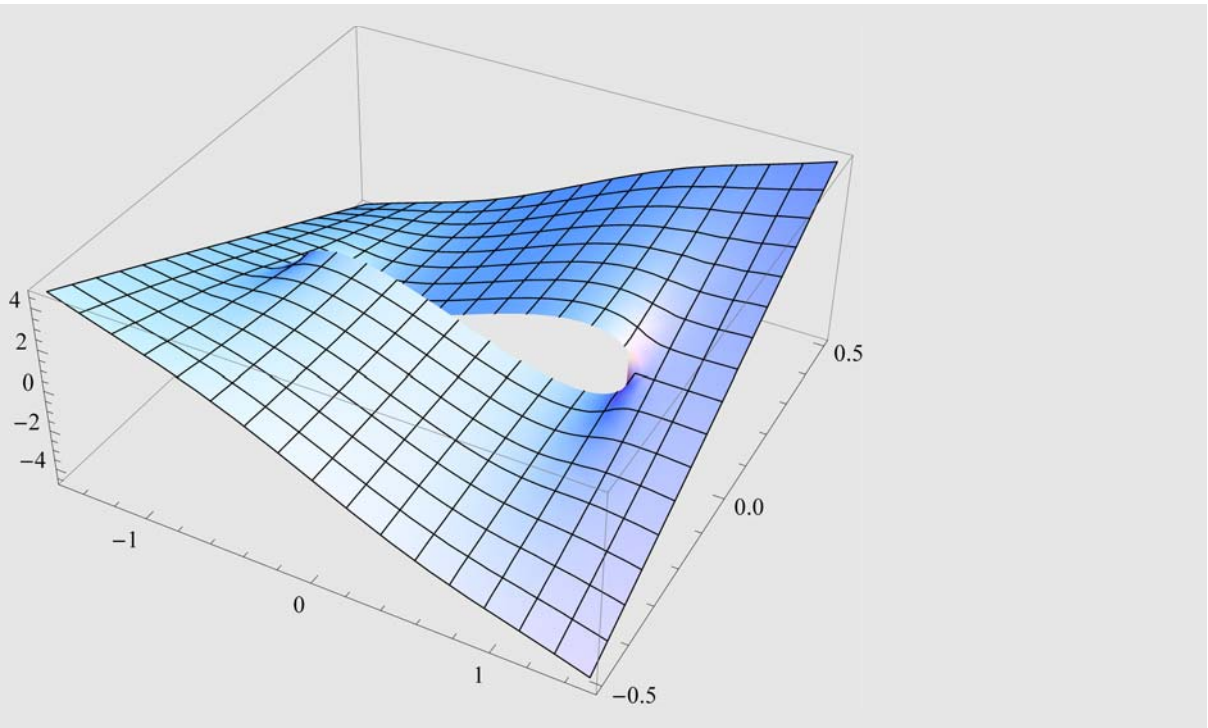
```
Plot3D[Im[LegendreP[2, 1, 2, x + I y]], {x, -1.5, 1.5}, {y, -0.5, 0.5},  
Exclusions -> {{y == 0, Abs[x] > 1}}]
```



```
Plot3D[Re[LegendreP[2, 1, 3, x + I y]], {x, -1.5, 1.5}, {y, -0.5, 0.5},  
Exclusions -> {{y == 0, -1 < x < 1}}
```



```
Plot3D[Im[LegendreP[2, 1, 3, x + I y]], {x, -1.5, 1.5}, {y, -0.5, 0.5},
Exclusions -> {{y == 0, -1 < x < 1}}
```



LegendreP[n,z] can do generalized Fourier transform for functions on interval - 1 to 1 :

```
Table[(n + 1 / 2) Integrate[LegendreP[n, x] Sin[Pi x], {x, -1, 1}],
{n, 0, 4}]
```

```
{0, 3 / Pi, 0, 7 (-15 + Pi^2) / Pi^3, 0}
```

```
Plot[ {Sin[Pi x], %Table[LegendreP[n - 1, x], {n, Length[%]}]},  
{x, -1, 1}]
```

