
A Note on a New Three Variable Analogue of Hermite Polynomials of II Kind

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Abstract

The present paper is a study of a new three variable analogue of Hermite polynomials $H_n(x, y, z)$ whose two variables version seems more natural than that of Hermite polynomials of two variables defined and studied by M.A. Khan and G.S. Abukhammash [1].

Keywords: Generating functions, recurrence relations, Rodrigues formula, relationship with Hermite polynomials of one variable, some special properties and expansion of Legendre polynomials in terms of Hermite polynomials of three variables.

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1. Hermite Polynomials of Three Variables

Hermite polynomials of three variable $H_n(x, y, z)$ is defined as follows:

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-n)_{2r} (-1)^r H_{n-2r}(x, y) z^{n-2r} [(x^2 + y^2)(1 - z^2) + z^2]^r}{r!} \quad (1.1)$$

where $H_n(x, y)$ is Hermite polynomial of two variables [2]. The definition (1.1) can also be written as

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{(-1)^{r+s} n! H_{n-2r-2s}(xy) x^{2r} y^{2s} z^{n-2r-2s}}{r! s! (n-2r-2s)!} \quad (1.2)$$

where $H_n(x)$ is the well-known Hermite polynomial of one variable.

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{(-n)_{2r+2s} (-1)^{r+s}}{r!s!} H_{n-2r-2s}(yz) x^{n-2r-2s} y^{2r} z^{2s} \quad (3.1)$$

Similarly, by considering different identities we obtain the following special properties for $H_n(x, y, z)$:

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{(-1)^{r+s} n! H_{n-2r-2s}(zx) x^{2r} y^{n-2r-2s} z^{2s}}{r!s!(n-2r-2s)!}$$

or,

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{(-n)_{2r+2s} (-1)^{r+s}}{r!s!} H_{n-2r-2s}(zx) x^{2r} y^{n-2r-2s} z^{2s} \quad (3.2)$$

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{(-1)^{r+s} n! H_{n-2r-2s}(xy) x^{2r} y^{2s} z^{n-2r-2s}}{r!s!(n-2r-2s)!}$$

or,

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{(-n)_{2r+2s} (-1)^{r+s}}{r!s!} H_{n-2r-2s}(xy) x^{2r} y^{2s} z^{n-2r-2s} \quad (3.3)$$

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-1)^r n! H_{n-2r}(x)(yz)^{n-2r} [x^2 + y^2 + z^2(1-y^2)]^r}{r!(n-2r)!}$$

or,

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-n)_{2r} (-1)^r H_{n-2r}(x)(yz)^{n-2r} [x^2 + y^2 + z^2(1-y^2)]^r}{r!} \quad (3.4)$$

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-1)^r n! H_{n-2r}(y)(xz)^{n-2r} [x^2(1-z^2) + y^2 + z^2]^r}{r!(n-2r)!}$$

or,

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-n)_{2r} (-1)^r H_{n-2r}(y)(xz)^{n-2r} [x^2(1-z^2) + y^2 + z^2]^r}{r!} \quad (3.5)$$

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-1)^r n! H_{n-2r}(z)(xy)^{n-2r} [x^2 + y^2(1-x^2) + z^2]^r}{r!(n-2r)!}$$

or,

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-n)_{2r} (-1)^r H_{n-2r}(z) (xy)^{n-2r} [x^2 + y^2(1-x^2) + z^2]^r}{r!} \quad (3.6)$$

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-1)^r n! H_{n-2r}(x, y) z^{n-2r} [(x^2 + y^2)(1-z^2) + z^2]^r}{r!(n-2r)!}$$

or,

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-n)_{2r} (-1)^r H_{n-2r}(x, y) z^{n-2r} [(x^2 + x^2)(1-z^2) + z^2]^r}{r!} \quad (3.7)$$

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-1)^r n! H_{n-2r}(y, z) x^{n-2r} [x^2 + (1-x^2)(y^2 + z^2)]^r}{r!(n-2r)!}$$

or,

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-n)_{2r} (-1)^r H_{n-2r}(y, z) x^{n-2r} [x^2 + (1-x^2)(y^2 + z^2)]^r}{r!} \quad (3.8)$$

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-1)^r n! H_{n-2r}(z, x) y^{n-2r} [y^2 + (1-y^2)(x^2 + z^2)]^r}{r!(n-2r)!}$$

or,

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-n)_{2r} (-1)^r H_{n-2r}(z, x) y^{n-2r} [y^2 + (1-y^2)(x^2 + z^2)]^r}{r!} \quad (3.9)$$

$$H_n(x, y, z) = \sum_{r=0}^n \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{(-1)^s n! H_{n-r-2s} \left(\frac{xy}{2} \right) H_r \left(\frac{yz}{2} \right) x^r y^{2s} z^{n-r-2s}}{r! s! (n-r-2s)!} \quad (3.10)$$

$$H_n(x, y, z) = \sum_{r=0}^n \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{(-1)^s n! H_{n-r-2s} \left(\frac{xy}{2} \right) H_r \left(\frac{zx}{2} \right) x^{n-r-2s} y^r z^{2s}}{r! s! (n-r-2s)!} \quad (3.11)$$

$$H_n(x, y, z) = \sum_{r=0}^n \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{(-1)^s n! H_{n-r-2s} \left(\frac{xy}{2} \right) H_r \left(\frac{yz}{2} \right) x^{2s} y^{n-r-2s} z^r}{r! s! (n-r-2s)!} \quad (3.12)$$

$$H_n(x, y, z) = \sum_{r=0}^n \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{(-1)^r n! H_{n-r-2s}(1, y, z) (2yz)^r (1-x)^{r+s} (1+x)^s}{r! s! (n-r-2s)!} \quad (3.13)$$

$$H_n(x, y, z) = \sum_{r=0}^n \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{(-1)^r n! H_{n-r-2s}(x, 1, z) (2xz)^r (1-y)^{r+s} (1+y)^s}{r! s! (n-r-2s)!} \quad (3.14)$$

$$H_n(x, y, z) = \sum_{r=0}^n \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{(-1)^r n! H_{n-r-2s}(x, y, 1) (2xy)^r (1-z)^{r+s} (1+z)^s}{r! s! (n-r-2s)!} \quad (3.15)$$

$$H_n(x_1 + x_2, y, z) = \sum_{r=0}^n \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{n! H_{n-r-2s}(x_1, y, z) H_r(x_2, y, z) [(y^2 + z^2) - 2x_1 x_2]^s}{r! s! (n-r-2s)!} \quad (3.16)$$

$$H_n(x, y_1 + y_2, z) = \sum_{r=0}^n \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{n! H_{n-r-2s}(x, y_1, z) H_r(x, y_2, z) [(x^2 + z^2) - 2y_1 y_2]^s}{r! s! (n-r-2s)!} \quad (3.17)$$

$$H_n(x, y, z_1 + z_2) = \sum_{r=0}^n \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{n! H_{n-r-2s}(x, y, z_1) H_r(x, y, z_2) [(x^2 + y^2) - 2z_1 z_2]^s}{r! s! (n-r-2s)!} \quad (3.18)$$

$$H_n(x_1 + x_2, y_1 + y_2, z_1 + z_2) = \sum_{r=0}^n \sum_{s=0}^{(n-r)} \sum_{p=0}^{\lfloor \frac{n-r-s}{2} \rfloor} \frac{(-1)^p 2^{s+p} n! H_{n-r-s-2p}(x_1, y_1, z_1)}{r! s! p!} \\ \times \frac{H_r(x_2, y_2, z_2) [x_1(y_1 z_2 + y_2 z_1 + y_2 z_2) + x_2(y_1 z_2 + y_2 z_1 + y_1 z_1)]^s (x_1 x_2 + y_1 y_2 + z_1 z_2)^p}{(n-r-s-2p)!} \quad (3.19)$$

$$H_n(\lambda x, y, z) = \sum_{r=0}^n \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{(-1)^r n! H_{n-r-2s}(x, y, z) (1-\lambda)^{r+s} (1+\lambda)^s (2yz)^r x^{r+2s}}{r! s! (n-r-2s)!} \quad (3.20)$$

$$H_n(x, \mu y, z) = \sum_{r=0}^n \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{(-1)^r n! H_{n-r-2s}(x, y, z) (1-\mu)^{r+s} (1+\mu)^s (2zx)^r y^{r+2s}}{r! s! (n-r-2s)!} \quad (3.21)$$

$$H_n(x, y, \nu z) = \sum_{r=0}^n \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{(-1)^r n! H_{n-r-2s}(x, y, z) (1-\nu)^{r+s} (1+\nu)^s (2xy)^r z^{r+2s}}{r! s! (n-r-2s)!} \quad (3.22)$$

$$H_n(\lambda x, \mu y, \nu z) = \sum_{r=0}^n \sum_{s=0}^{\lfloor \frac{n-r}{2} \rfloor} \frac{(-1)^r n! H_{n-r-2s}[(1-\lambda)x, (1-\mu)y, (1-\nu)z]}{r! s!}$$

$$\times \frac{[(1-\lambda)(1-\mu)(1-\nu)-\lambda\mu\nu]^r [(1-2\lambda)x^2 + (1-2\mu)y^2 + (1-2\nu)z^2]^r (2xyz)^r}{(n-r-2s)!} \quad (3.23)$$

4. Recurrence Relations

The following recurrence relations hold for $H_n(x,y,z)$:

$$\frac{\partial}{\partial x} H_n(x,y,z) = 2nyz H_{n-1}(x,y,z) - 2n(n-1)x H_{n-2}(x,y,z) \quad (4.1)$$

$$\frac{\partial}{\partial y} H_n(x,y,z) = 2nxz H_{n-1}(x,y,z) - 2n(n-1)y H_{n-2}(x,y,z) \quad (4.2)$$

$$\frac{\partial}{\partial z} H_n(x,y,z) = 2nxy H_{n-1}(x,y,z) - 2n(n-1)z H_{n-2}(x,y,z) \quad (4.3)$$

$$H_n(x,y,z) = 2xyz H_n(x,y,z) - 2(n-1)(x^2 + y^2 + z^2)H_{n-2}(x,y,z) \quad (4.4)$$

5. Relation Between $H_n(x,y,z)$ and $H_n(x)$

We obtain the following relation between $H_n(x,y,z)$ and $H_n(x)$:

$$H_n(x,y,z) = (x^2 + y^2 + z^2)^{\frac{n}{2}} H_n\left(\frac{xyz}{\sqrt{x^2 + y^2 + z^2}}\right) \quad (5.1)$$

Now

$$H_n(-x,y,z) = (-1)^n H_n(x,y,z) \quad (5.2)$$

For $x=0$, (3.4) reduces to

$$H_n(0,y,z) = (yz)^n H_n(0) \quad (5.3)$$

And for $y=0$, (3.5) reduces of

$$H_n(x,0,z) = (zx)^n H_n(0) \quad (5.4)$$

Also for $z=0$, (3.6) reduces to

$$H_n(x,y,0) = (xy)^n H_n(0) \quad (5.5)$$

But

$$H_{2n}(0) = (-1)^n 2^{2n} \left(\frac{1}{2}\right)_n; H_{2n+1}(0) = 0. \quad (5.6)$$

So using (5.6) in (5.3), (5.4) and (5.5), we obtain

$$\left. \begin{aligned} H_{2n}(0, y, z) &= (-1)^n (2yz)^{2n} \left(\frac{1}{2}\right)_n \\ H_{2n+1}(0, y, z) &= 0 \end{aligned} \right\} \quad (5.7)$$

and

$$\left. \begin{aligned} H_{2n}(x, 0, z) &= (-1)^n (2xz)^{2n} \left(\frac{1}{2}\right)_n \\ H_{2n+1}(x, 0, z) &= 0 \end{aligned} \right\} \quad (5.8)$$

also

$$\left. \begin{aligned} H_{2n}(x, y, 0) &= (-1)^n (2xy)^{2n} \left(\frac{1}{2}\right)_n \\ H_{2n+1}(x, y, 0) &= 0 \end{aligned} \right\} \quad (5.9)$$

For $x = y = z = 0$, (3.4) reduces to

$$H_n(0, 0, 0) = 0 = H_n(0) \quad (5.10)$$

which in the light of (5.6), gives

$$H_{2n}(0, 0, 0) = (-1)^n 2^{2n} \left(\frac{1}{2}\right)_n = H_{2n}(0) \quad (5.11)$$

$$H_{2n+1}(0, 0, 0) = 0 = H_{2n+1}(0) \quad (5.12)$$

Now

$$H_n(x, y, z) = \sum_{r=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-1)^r n! H_{n-2r}(x) (yz)^n [x^2 + y^2 + z^2(1-y^2)]^r}{r!(n-2r)} \quad (5.13)$$

and

$$H'_n(x) = \frac{d}{dx} H_n(x).$$

If we denote

$$\left[\frac{\partial}{\partial x} H_n(x, y, z) \right]_{x=0} \text{ by } \frac{\partial}{\partial x} H_n(0, y, z)$$

then

$$\left. \begin{aligned} \frac{\partial}{\partial x} H_{2n}(0, y, z) &= 0 = H'_{2n}(0) \\ \frac{\partial}{\partial x} H_{2n+1}(0, y, z) &= (-1)^n (2yz)^{2n+1} \left(\frac{3}{2}\right)_n = H'_{2n+1}(0) \end{aligned} \right\} \quad (5.14)$$

and

$$\left. \begin{aligned} \frac{\partial}{\partial y} H_{2n}(x, 0, z) &= 0 = H'_{2n}(0) \\ \frac{\partial}{\partial y} H_{2n+1}(x, 0, z) &= (-1)^n (2xz)^{2n+1} \left(\frac{3}{2}\right)_n = H'_{2n+1}(0) \end{aligned} \right\} \quad (5.15)$$

also

$$\left. \begin{aligned} \frac{\partial}{\partial z} H_{2n}(x, y, 0) &= 0 = H'_{2n}(0) \\ \frac{\partial}{\partial z} H_{2n+1}(x, y, 0) &= (-1)^n (2xy)^{2n+1} \left(\frac{3}{2}\right)_n = H'_{2n+1}(0) \end{aligned} \right\} \quad (5.16)$$

6. The Rodrigues Formula

The Rodrigue's formula for $H_n(x, y, z)$ is given by the following relation :

$$H_n(x, y, z) = (-1)^n (x^2 + y^2 + z^2)^{\frac{n}{2}} e^{-\frac{x^2 y^2 z^2}{x^2 + y^2 + z^2}} \frac{d^n}{d\left(\frac{xyz}{\sqrt{x^2 + y^2 + z^2}}\right)^n} e^{-\frac{x^2 y^2 z^2}{x^2 + y^2 + z^2}} \quad (6.1)$$

a formula of the same nature as Rodrigue's formula for Hermite polynomial of one variable

$H_n(x)$.

7. Expansion of Polynomials

Some expansions of Legendre polynomials of one and two variables in a series of Hermite polynomials of three variables are as follows

$$= \sum_{r=0}^n \sum_{s=0}^{n-r} \frac{(-n)_{r+s} (-1)^{r+s}}{r!s!} D_x^{n-s} f(x) D_y^{n-r} g(y) D_z^{r+s} h(z) \quad (8.3)$$

The results obtained are as follows :

Let $\frac{d}{d\left(\frac{xyz}{\sqrt{x^2+y^2+z^2}}\right)} \equiv D_1$ and $\frac{d}{d\left(\frac{uvw}{\sqrt{u^2+v^2+w^2}}\right)} \equiv D_2$, then

$$(D_1 + D_2)^n \left\{ e^{-\frac{x^2y^2z^2}{x^2+y^2+z^2}} \cdot e^{-\frac{u^2v^2w^2}{u^2+v^2+w^2}} \right\} = (-1)^n (x^2 + y^2 + z^2)^{-\frac{n}{2}} e^{-\frac{x^2y^2z^2}{x^2+y^2+z^2}} e^{-\frac{u^2v^2w^2}{u^2+v^2+w^2}}$$

$$\times \sum_{r=0}^n \binom{n}{r} \left(\sqrt{\frac{x^2+y^2+z^2}{u^2+v^2+w^2}} \right)^r H_{n-r}(x, y, z) H_r(u, v, w) \quad (8.4)$$

Again let $\frac{d}{d\left(\frac{xyz}{\sqrt{x^2+y^2+z^2}}\right)} \equiv D_1$, $\frac{d}{d\left(\frac{uvw}{\sqrt{u^2+v^2+w^2}}\right)} \equiv D_2$ and $\frac{d}{d\left(\frac{fgh}{\sqrt{f^2+g^2+h^2}}\right)} \equiv D_3$, then

$$(D_1 + D_2 + D_3)^n \left\{ e^{-\frac{x^2y^2z^2}{x^2+y^2+z^2}} \cdot e^{-\frac{u^2v^2w^2}{u^2+v^2+w^2}} \cdot e^{-\frac{f^2g^2h^2}{f^2+g^2+h^2}} \right\}$$

$$= (-1)^n (x^2 + y^2 + z^2)^{-\frac{n}{2}} e^{-\frac{x^2y^2z^2}{x^2+y^2+z^2}} e^{-\frac{u^2v^2w^2}{u^2+v^2+w^2}} e^{-\frac{f^2g^2h^2}{f^2+g^2+h^2}} \sum_{r=0}^n \sum_{s=0}^{n-r} \binom{n}{r} \binom{n-r}{s}$$

$$\times \left(\sqrt{\frac{x^2+y^2+z^2}{u^2+v^2+w^2}} \right)^r \left(\sqrt{\frac{x^2+y^2+z^2}{f^2+g^2+h^2}} \right)^s H_{n-r-s}(x, y, z) H_r(u, v, w) H_s(f, g, h) \quad (8.5)$$

and

$$(D_1D_2 + D_1D_3 + D_2D_3)^n \left\{ e^{-\frac{x^2y^2z^2}{x^2+y^2+z^2}} \cdot e^{-\frac{u^2v^2w^2}{u^2+v^2+w^2}} \cdot e^{-\frac{f^2g^2h^2}{f^2+g^2+h^2}} \right\}$$

$$= (x^2 + y^2 + z^2)^{-\frac{n}{2}} (u^2 + v^2 + w^2)^{-\frac{n}{2}} e^{-\frac{x^2y^2z^2}{x^2+y^2+z^2}} e^{-\frac{u^2v^2w^2}{u^2+v^2+w^2}} e^{-\frac{f^2g^2h^2}{f^2+g^2+h^2}} \sum_{r=0}^n \sum_{s=0}^{n-r} \binom{n}{r} \binom{n-r}{s}$$

$$\times \left(\sqrt{\frac{u^2 + v^2 + w^2}{f^2 + g^2 + h^2}} \right)^r \left(\sqrt{\frac{x^2 + y^2 + z^2}{f^2 + g^2 + h^2}} \right)^s H_{n-s}(x, y, z) H_{n-r}(u, v, w) \tilde{H}_{r+s}(f, g, h) \quad (8.6)$$

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