A SYSTEMATIC LADDER-OPERATOR APPROACH TO ORTHOGONAL POLYNOMIALS

WILLIAM ROBIN

ABSTRACT. An elementary and systematic approach to the problem of factorizing classes of second-order linear homogeneous equations, with corresponding classes of orthogonal polynomials as their solutions, is developed. The factorized formats lead to ladder-operator representations of the solution of each class of second-order linear homogeneous equation and present a different (more straightforward and explicit) resolution of the mathematical problem leading to the factorization approach of, in particular, Jafarizadeh and Fakhri [3, 4]. The main solution process involves solving coupled Riccati equations along with a third ‘consistency’ equation directly, to find, without further assumption, all of the components of each factorization representation. As a bonus, one of the assumptions of the original Jafarizadeh and Fakhri approach is eliminated. In some cases, a basic technique of Cotfas [1, 2] is also invoked to produce simplified derivations. The main results are presented in tabular form and a brief discussion of previous/other approaches given.

1. Introduction and preliminaries

Consider the second-order linear ordinary differential equation (with non-negative integer \( n \))

\[
p(z) y''(z) + q(z) y'(z) + \lambda_n y(z) = 0
\]

where

\[
p(z) = \frac{p''}{2} z^2 + p'(0) z + p(0) \quad \text{and} \quad q(z) = q' z + q(0)
\]

and we assume that

\[\lambda_n = -\frac{n}{2} [(n - 1)p'' + 2q']\]

As usual, the dashes denote differentiation with respect to the function argument (in this case the variable \( z \)). The class of ordinary differential equation determined by (1.1) in conjunction with (1.3) is well-known [7] to have (classical) orthogonal polynomial solutions provided that the condition (1.3) holds.

In addition to this, (1.1), with (1.2) and (1.3) in mind, is also the starting point for two other classes of ordinary differential equation and their solution types. So, if we introduce the weighting function \( w(z) \) as the solution of the Pearson equation

\[
p(z) w''(z) + [p'(z) - q(z)] w(z) = 0
\]

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\]
then the new functions \[ \psi_n(z) = K_n^{-1} \sqrt{w(z)} y_n(z) \] (1.5)
form an orthonormal set, for non-negative integer \( n \). From (1.1) and (1.5), we see that the \( \psi_n(z) \) satisfy the ordinary differential equation \[ p(z) \psi_n''(z) + p'(z) \psi_n'(z) + \lambda_n(z) \psi_n(z) = 0 \] (1.6)
where
\[ \lambda_n(z) = \lambda_n - \frac{1}{2} (q' - p'') - \frac{1}{4} \frac{(q - p')^2}{p} \] (1.7)
Further, the so-called associated equation for (1.1), that is
\[ p(z) y_{n,m}''(z) + q(z) y_{n,m}'(z) + \lambda_{n,m}(z) y_{n,m}(z) = 0 \] (1.8)
has solution set \([1, 2, 3]\)
\[ y_{n,m}(z) = (-1)^m p_{m}^{\pm}(z) y_{m}^{(m)}(z) \] (1.9)
for integer \( 0 \leq m \leq n \) provided
\[ \lambda_{n,m}(z) = \lambda_n - \lambda_m - \frac{m}{2} \left( p'' p + p'[q + \left( \frac{m}{2} - 1 \right)] \right) \] (1.10)
Equations, (1.1), (1.6) and (1.8) have considerable application in the solution of problems in mathematical physics, especially the solution of the Schroedinger equation [7].
Now, a well-known approach to the solution of (1.1), (1.6) or (1.8), is to (effectively) ‘factorize’ the second-order linear differential operator on the left-hand side of (1.1) or (1.6) or (1.8): the ‘factorization approach’ to the solution of (1.1), (1.6) or (1.8). To put this situation into sharper perspective, we give a brief overview of the factorization methodology for equation (1.1), the methodology applied to the equations (1.6) and (1.8) being essentially identical.
The basic idea [3] is to develop an ‘equivalent’ factorization representation of (1.1), a term explained in detail in subsequent sections, by defining the ‘ladder-operators’
\[ [p(z) \frac{d}{dz} + \varphi_n^+(z)] y_n(z) = y_{n+1}(z) \] (1.11)
and
\[ [p(z) \frac{d}{dz} - \varphi_n^-(z)] y_n(z) = E_n y_{n-1}(z) \] (1.12)
with the \( E_n \) independent of the variable \( z \).
To appreciate the point of the factorizations (1.11) and (1.12), we assume that we have found the functions \( \varphi_n^+, \varphi_n^- \) and \( E_n \). Then, if we set \( n = 0 \) in (1.12), the resulting differential equation is easy to solve, provided \( E_0 = 0 \). In fact, as we show below, it is indeed possible to determine the factorizations (1.11) and (1.12) so that \( E_0 = 0 \) identically, that is, without further assumption. In this case we have
\[ p(z) \frac{dy_0}{dz} - \varphi_0^-(z) y_0(z) = 0 \] (1.13)
Given \( y_0(z) \) from (1.3), then all other \( y_n(z), \ n \geq 1 \), follow from the repeated application of the ladder-operator (1.11) (and a choice of integration constant). In other words, using (1.11), we step-up through the solutions of (1.1) one at a
There is a considerable body of literature on the factorization approach to equations (1.1), (1.6) and (1.8). For example, Lorente [6], Cotfas [1, 2], Jafarizadeh and Fakhri [3, 4], Yanez et al [13] and the ‘Mexican school’ [9, 8, 11, 12]. The main aim of the present work, is to reconsider the specific factorization methodology of Jafarizadeh and Fakhri [3, 4] and present a different (more straightforward and explicit) resolution of the mathematical problem leading to the factorization representation of (1.1), (1.6) and, additionally [6], (1.8). (However, special mention must be made, again, of the work of the ‘Mexican school’ [9, 8, 11, 12], as there is an obvious overlap with their work and the work of Jafarizadeh and Fakhri [3, 4] and that presented here.)

In particular, we will set-up and solve the factorization problems so that the parameters in the factorization formulae (e.g., the φ's and the E's above):

(a) depend only on the coefficients \( p(z) \) and \( q(z) \) of (1.1);
(b) are determined explicitly and entirely by the solution process itself;
(c) are obtained in as identical and/or as straightforward a manner as possible, in all cases.

In fact, the critical mathematical problem, which must be solved to obtain the factorization representation(s), is the solution of certain forms of the Riccati equation. This is where the solution process described and applied below, differs from that of [3, 4]. The solution process presented in sections 2, 3, 4 and 5 below, solves the Riccati equations directly (along with a third ‘consistency’ equation) to find, e.g., \( \varphi_n^+ \), \( \varphi_n^- \) and \( E_n \) above, without further assumption. The method of [3, 4] is an ‘indirect’ method and, in addition, requires a further assumption (implying \( E_0 = 0 \) above). However, that aside, we will leave the comparison of the present methodology with other approaches till the conclusions and discussion section, section 6 below.

The paper is organized as follows. In section 2 we develop the simplified factorization method for equation (1.1) while the task of developing a factorization representation of (1.6), with this improved methodology, is dealt with in section 3. Following this, in sections 4 (‘n’-factorization) and 5 (‘m’-factorization), the new solution process is applied to the associated equation, (1.8). The more important standard examples of the factorization processes are summarized in tables 1 to 4. In the discussion and conclusions section, section 6, we present a brief comparison/discussion of the approach of this paper with that of the other workers in this field. We turn now to the solution of the basic problem itself, that is, the derivation of the factorized forms of (1.1), (1.6) and (1.8).

2. The basic factorization formalism

We require the enforced factorizations of (1.1) in the forms [3, 4]

\[
p(z)[p(z)y_n'' + q(z)y_n' + \lambda_n y_n] = 0
\]

and

\[
p(z)[p(z)y_{n-1}'' + q(z)y_{n-1}' + \lambda_{n-1} y_{n-1}] = 0
\]
\[
[p(z) \frac{d}{dz} + \varphi_{n-1}^+] [p(z) \frac{d}{dz} - \varphi_n^-] y_n = E_n y_n
\]  
(2.3)
and
\[
[p(z) \frac{d}{dz} - \varphi_n^-] [p(z) \frac{d}{dz} + \varphi_{n-1}^+] y_{n-1} = E_n y_{n-1}
\]  
(2.4)
respectively, by defining the ladder-operators (note the change \(\varphi_{n-1}^+ \rightarrow \varphi_n^+\))
\[
[p(z) \frac{d}{dz} + \varphi_n^+] \ y_n = y_{n+1}
\]  
(2.5)
and
\[
[p(z) \frac{d}{dz} - \varphi_n^-] \ y_n = E_n y_{n-1}
\]  
(2.6)
with the \(E_n\) independent of the variable \(z\).

The problem is to find \(\varphi_{n-1}^+, \varphi_n^-\) and \(E_n\). Expanding (2.3) and (2.4), we get
\[
p^2 y_n'' + p(p' + \varphi_{n-1}^+ - \varphi_n^-) y_n' - (p(\varphi_n^-)' + \varphi_{n-1}^+ \varphi_n^-) y_n = E_n y_n
\]  
(2.7)
and
\[
p^2 y_n'' + p(p' + \varphi_{n-1}^+ - \varphi_n^-) y_n' + (p(\varphi_{n-1}^-)' - \varphi_{n-1}^+ \varphi_n^-) y_{n-1} = E_n y_{n-1}
\]  
(2.8)

Comparing (2.7) with (2.1) and (2.8) with (2.2), we get three equations for the three unknowns, \(\varphi_{n-1}^+, \varphi_n^-\) and \(E_n\). The three equations are
\[
\varphi_{n-1}^+ - \varphi_n^- + p' - q = 0
\]  
(2.9)
and
\[
p(\varphi_{n-1}^-)' - \varphi_{n-1}^+ \varphi_n^- - E_n - p \lambda_{n-1} = 0
\]  
(2.10)
and
\[
p(\varphi_n^-)' + \varphi_{n-1}^+ \varphi_n^- + E_n + p \lambda_n = 0
\]  
(2.11)

To solve (2.9), (2.10) and (2.11), we first show that \((\varphi_{n-1}^+)'\) and \((\varphi_n^-)'\) are independent of \(z\). Differentiating (2.9) we get the first of two equations for \((\varphi_{n-1}^+)'\) and \((\varphi_n^-)'\) that is
\[
(\varphi_{n-1}^+)' - (\varphi_n^-)' = q' - p''
\]  
(2.12)
Next, adding (2.10) and (2.11) together, we find a second equation for \((\varphi_{n-1}^+)'\) and \((\varphi_n^-)'\), that is
\[
(\varphi_{n-1}^+)' + (\varphi_n^-)' = \lambda_{n-1} - \lambda_n = (n - 1)p'' + q'
\]  
(2.13)
on applying equation (1.2). Finally, solving (2.12) and (2.13) for \((\varphi_{n-1}^+)'\) and \((\varphi_n^-)'\), we get
\[
(\varphi_{n-1}^+)' = \frac{(n - 2)}{2} p'' + q'
\]  
(2.14)
and
\[
(\varphi_n^-)' = \frac{n}{2} p''
\]  
(2.15)

Since, as we see from (2.14) and (2.15), \((\varphi_{n-1}^+)'\) and \((\varphi_n^-)'\), are indeed independent of \(z\), it follows that \(\varphi_{n-1}^+\) and \(\varphi_n^-\) are linear functions and \((\varphi_{n-1}^+)' = (\varphi_n^-)' = 0\). This last fact \(((\varphi_{n-1}^+)' = (\varphi_n^-)' = 0)\) enables us to solve (2.10) and (2.11) for \(\varphi_{n-1}^+\) and \(\varphi_n^-\), as follows. If we differentiate through (2.10) and (2.11), we eliminate the product term \(\varphi_{n-1}^+ \varphi_n^-\) and get two equations for \((\varphi_{n-1}^+)'\) and \((\varphi_n^-)'\). That is, after differentiating (2.10) and (2.11), we end up with
ladder-operator approach is particularly simple, that is (see (1.12) and Table 1
\[ p'(\varphi^+_n) - \varphi^+_n(\varphi^-_n)' - (\varphi^+_n)'\varphi^-_n - p'\lambda_n = 0 \] (2.16)
and
\[ p'((\varphi^-_n)' + \varphi^+_n(\varphi^-_n)' + (\varphi^+_n)'\varphi^-_n + p'\lambda_n = 0 \] (2.17)
In conjunction with equation (2.9), equations (2.16) and (2.17) may be solved,
by elimination, to leave \( \varphi^+_n \) and \( \varphi^-_n \) as
\[ \varphi^+_n = \frac{(\varphi^+_n)'q - \lambda_n p'}{(\varphi^+_n)' + (\varphi^-_n)'} = \frac{[(n - 1)p' + q][(n - 2)p'' + 2q]}{2[(n - 1)p' + q]} \] (2.18)
and
\[ \varphi^-_n = -\frac{(\varphi^-_n)'q + \lambda_n p'}{(\varphi^-_n)' + (\varphi^-_n)'} = \frac{n\{(n - 1)p'' + q'[p' + (p'q' - p''q)]}{2[(n - 1)p' + q]} \] (2.19)
We have now, through the relations (2.18) and (2.19), \( \varphi^+_n \) and \( \varphi^-_n \) given
entirely in terms of known quantities. The determination of the constant \( E_n \) is
now a matter of substituting into equations (2.10) or (2.11), to find, after some
algebra, that
\[ E_n = \frac{n(2q' + (n - 2)p'')(2q' + (n - 1)p'')^2p}{4(q' + (n - 1)p'')^2} \] (2.20)
Note, in particular, that \( E_0 = 0 \). (The fact that \( E_n \) is indeed independent of \( z \),
can be verified by multiplying-out the top line of the fraction in (2.20), when the
\( z \) and \( z^2 \) terms are found to cancel-out.)
Examples of the factorization format, for many important equations, are sum-
marized in Table 1 (a, b and c are constants). The starting equation for the
ladder-operator approach is particularly simple, that is (see (1.12) and Table 1)
\[ \frac{dy_0}{dz} = 0 \] (2.21)
which is true in general, and shows that \( y_0(z) = C \), with \( C \) constant.
Finally, we can develop a three-term recurrence formula. Eliminating the der-
ivative terms from equations (2.5) and (2.6) leaves
\[ y_{n+1} = (\varphi^+_n + \varphi^-_n)y_n + Eyny_{n-1} \] (2.22)
which is just the three-term recurrence relation mentioned above.

3. The orthonormal factorization formalism
We require the enforced factorizations of (1.6) in the forms
\[ p(z)[p(z)\psi''_n + p'(z)\psi'_n + \lambda_n(z)\psi_n] = 0 \] (3.1)
and
\[ p(z)[p(z)\psi''_{n-1} + p'(z)\psi'_{n-1} + \lambda_{n-1}(z)\psi_{n-1}] = 0 \] (3.2)
as
\[ [p(z)\frac{d}{dz} + \phi^+_n][p(z)\frac{d}{dz} - \phi^-_n] \psi_n = \varepsilon_n \psi_n \] (3.3)
and
\[ [p(z)\frac{d}{dz} - \phi^-_n][p(z)\frac{d}{dz} + \phi^+_{n-1}] \psi_{n-1} = \varepsilon_n \psi_{n-1} \] (3.4)
respectively, by defining the ladder-operators (note the change \( \phi^+_{n-1} \to \phi^+_n \))
\[ p(z) \frac{d}{dz} + \phi^+_n \] \( \psi_n = \psi_{n+1} \) (3.5)

and

\[ p(z) \frac{d}{dz} - \phi^-_n \] \( \psi_n = \varepsilon_n \psi_{n-1} \) (3.6)

with the \( \varepsilon_n \) independent of the variable \( z \). The problem is to find \( \phi^+_n, \phi^-_n \) and \( \varepsilon_n \).

Expanding (3.3) and (3.4), we get

\[ p^2 \psi''_n + p(p' + \phi^+_n - \phi^-_n) \psi'_n - (p(\phi^-_n)' + \phi^+_n \phi^-_n) \psi_n = \varepsilon_n \psi_n \] (3.7)

and

\[ p^2 \psi''_{n-1} + p(p' + \phi^+_{n-1} - \phi^-_{n-1}) \psi'_{n-1} + (p(\phi^-_{n-1})' - \phi^+_{n-1} \phi^-_n) \psi_{n-1} = \varepsilon_n \psi_{n-1} \] (3.8)

Comparing (3.7) with (3.1) and (3.8) with (3.2), we get three equations for the three unknowns, \( \phi^+_n, \phi^-_n \) and \( \varepsilon_n \). The three equations are

\[ \phi^+_n - \phi^-_n = 0 \] (3.9)

and

\[ p(\phi^+_n)' - \phi^+_n \phi^-_n - \varepsilon_n - p\lambda_{n-1}(z) = 0 \] (3.10)

and

\[ p(\phi^-_n)' + \phi^+_{n-1} \phi^-_n + \varepsilon_n + p\lambda_n(z) = 0 \] (3.11)

Equations (3.9), (3.10) and (3.11) can be solved in an identical manner to equations (2.9), (2.10) and (2.11), to find that

\[ \phi^-_n = \phi^+_n - \varphi^-_{n-1} + \frac{1}{2}(p' - q) = \varphi^-_n - \frac{1}{2}(p' - q) \] (3.12)

and

\[ \varepsilon_n = E_n \] (3.13)

Note, in particular, that \( \varepsilon_0 = 0 \) again. Examples of the above factorization format, for many important equations, are summarized in Table 2. Since \( \varepsilon_0 = 0 \) is a result in this approach, we can find \( \psi_0 \), via (3.6), from

\[ p(z) \frac{d}{dz} - \phi^-_0 \] \( \psi_0 = 0 \) (3.14)

and hence \( \psi_n, n \geq 1 \), from (3.5).

As before, we can develop, now, another three-term recurrence formula. Eliminating the derivative terms from equations (3.5) and (3.6) leaves

\[ \psi_{n+1} = (\phi^+_n + \phi^-_n) \psi_n + \varepsilon_n \psi_{n-1} \] (3.15)

which is indeed another three-term recurrence relation.

All this is as it should be. However, a simplification is possible here, as we have a given relation between \( \psi_n \) and \( y_n \) in the form of (1.5). In fact, if we drop the \( K_n \) normalization factors and substitute (1.5) into (2.5) and (2.6), with (1.4) in mind, then we find that

\[ [p(z) \frac{d}{dz} + \varphi^+_n + \frac{1}{2}(p' - q)] \psi_n = \psi_{n+1} \] (3.16)

and

\[ [p(z) \frac{d}{dz} - \varphi^-_n + \frac{1}{2}(p' - q)] \psi_n = E_n \psi_{n-1} \] (3.17)

from which our results follow, by comparison with (3.5) and (3.6). Compare this with [6].
4. The Associated n-Factorization Formalism

We move on now and consider two possible factorizations of the associated equation, \((1.8)\). First, we determine the enforced ‘n-factorizations’ [3, 4] of the associated equation \((1.8)\) in the forms

\[
p(z)[p(z)y''_{n,m} + q(z)y'_{n,m} + \lambda_{n,m}(z)y_{n,m}] = 0
\]

and

\[
p(z)[p(z)y''_{n-1,m} + q(z)y'_{n-1,m} + \lambda_{n-1,m}(z)y_{n-1,m}] = 0
\]

as

\[
[p(z)\frac{d}{dz} + \varphi^+_{n-1,m}][p(z)\frac{d}{dz} - \varphi^-_{n,m}] y_{n,m} = E_{n,m}y_{n,m}
\]

and

\[
[p(z)\frac{d}{dz} - \varphi^-_{n,m}][p(z)\frac{d}{dz} + \varphi^+_{n-1,m}] y_{n-1,m} = E_{n,m}y_{n-1,m}
\]

respectively, by defining the ladder-operators (note the change \(\varphi^+_{n-1,m} \rightarrow \varphi^+_{n,m}\))

\[
[p(z)\frac{d}{dz} + \varphi^+_{n,m}] y_{n,m} = y_{n+1,m}
\]

and

\[
[p(z)\frac{d}{dz} - \varphi^-_{n,m}] y_{n,m} = E_{n,m}y_{n-1,m}
\]

with the \(E_{n,m}\) independent of the variable \(z\). The problem is to find \(\varphi^+_{n-1,m}\), \(\varphi^-_{n,m}\) and \(E_{n,m}\). Expanding \((4.4)\) and \((4.5)\), we get

\[
p^2y''_{n,m} + p(p' + \varphi^+_{n-1,m} - \varphi^-_{n,m})y'_{n,m}
\]

\[
- (p(\varphi^-_{n,m})') + \varphi^+_{n-1,m}\varphi^-_{n,m})y_{n,m} = E_{n,m}y_{n,m}
\]

and

\[
p^2y''_{n-1,m} + p(p' + \varphi^+_{n-1,m} - \varphi^-_{n,m})y'_{n-1,m}
\]

\[
+ (p(\varphi^-_{n-1,m})' - \varphi^+_{n-1,m}\varphi^-_{n,m})y_{n-1,m} = E_{n,m}y_{n-1,m}
\]

Comparing \((4.7)\) with \((4.1)\) and \((4.8)\) with \((4.2)\), we get three equations for the three unknowns, \(\varphi^+_{n-1,m}\), \(\varphi^-_{n,m}\) and \(E_{n,m}\). The three equations are

\[
\varphi^+_{n-1,m} - \varphi^-_{n,m} + p' - q = 0
\]

and

\[
p(\varphi^+_{n-1,m})' - \varphi^+_{n-1,m}\varphi^-_{n,m} - E_{n,m} - p\lambda_{n-1,m} = 0
\]

and

\[
p(\varphi^-_{n,m})' + \varphi^+_{n-1,m}\varphi^-_{n,m} + E_{n,m} + p\lambda_{n-1,m} = 0
\]

Equations \((4.8)\), \((4.9)\) and \((4.10)\) can be solved in an identical manner to equations \((2.9)\), \((2.10)\) and \((2.11)\), to find that

\[
\varphi^+_{n-1,m} = \varphi^+_{n-1} - \frac{m[q'p' - p''q]}{2 [(n-1)p'' + q']}
\]

and

\[
\varphi^-_{n,m} = \varphi^-_{n} - \frac{m[q'p' - p''q]}{2 [(n-1)p'' + q']}
\]

with

\[
E_{n,m} = E_n - \frac{m[(2n - m - 2)p'' + 2q'[2(q' + (n-1)p'p)2p - (q + (n-1)p')]([2(q' + (n-1)p'p)p' - p''q])]}{4(q' + (n-1)p'p)^2}
\]
Note, in this case, that $E_{m,m} = 0$ identically and, again, $\varphi_{n-1,m}^+$ and $\varphi_{n,m}^-$ are manifestly linear functions of $z$. As with $E_n$, the fact that $E_{n,m}$ is indeed independent of $z$, can be verified by multiplying-out the top line of the fraction in (4.14), when the $z$ and $z^2$ terms are found to cancel-out. Examples of the above factorization format, for many important equations, are summarized in Table 3. Since $E_{m,m} = 0$, is a result in this approach, we can find $y_{m,m}$, via (4.6), from

$$\left[p(z) \frac{d}{dz} - \varphi_{m,m}^-\right] y_{m,m} = 0 \quad (4.15)$$

and hence $y_{m+1,m}$, $0 \leq m \leq n$, from (4.5).

Finally, we can develop, now, another three-term recurrence formula. Eliminating the derivative terms from equations (4.5) and (4.6) leaves

$$y_{n+1,m} = (\varphi_{n,m}^+ + \varphi_{n,m}^-) y_{n,m} + E_{n,m} y_{n-1,m} \quad (4.16)$$

which is indeed another three-term recurrence relation.

5. The Associated m-Factorization Formalism

We consider, now, the enforced ‘m-factorizations’ [3, 4] of the associated equation, (1.8), in the standard ‘twin’ format

$$p(z) y''_{n,m} + q(z) y'_{n,m} + \lambda_{n,m}(z) y_{n,m} = 0 \quad (5.1)$$

and

$$p(z) y''_{n,m-1} + Q(z) y'_{n,m-1} + \lambda_{n,m-1}(z) y_{n,m-1} = 0 \quad (5.2)$$

as

$$\left[p^2(z) \frac{d}{dz} + \varphi_{n,m}^+\right]y_{n,m} = \varepsilon_{n,m} y_{n,m} \quad (5.3)$$

and

$$\left[p^2(z) \frac{d}{dz} - \varphi_{n,m}^-\right]y_{n,m} = \varepsilon_{n,m} y_{n,m-1} \quad (5.4)$$

respectively, by defining the ladder-operators (note the change $\varphi_{n,m-1}^+ \rightarrow \varphi_{n,m}^+$)

$$\left[p^2(z) \frac{d}{dz} + \varphi_{n,m}^+\right] y_{n,m} = y_{n,m+1} \quad (5.5)$$

and

$$\left[p^2(z) \frac{d}{dz} - \varphi_{n,m}^-\right] y_{n,m} = \varepsilon_{n,m} y_{n,m-1} \quad (5.6)$$

with the $\varepsilon_{n,m}$ independent of the variable $z$. The problem is to find $\varphi_{n,m-1}^+$, $\varphi_{n,m}^-$ and $\varepsilon_{n,m}$. Expanding (5.3) and (5.4), we get

$$py''_{n,m} + [\frac{1}{2}p' + p^2(\varphi_{n,m-1}^+ - \varphi_{n,m}^-)] y'_{n,m} - \left[p^2(\varphi_{n,m}^-)^' + \varphi_{n,m-1}^+ \varphi_{n,m}^-\right] y_{n,m} = \varepsilon_{n,m} y_{n,m} \quad (5.7)$$

and

$$py''_{n,m-1} + [\frac{1}{2}p' + p^2(\varphi_{n,m-1}^+ - \varphi_{n,m}^-)] y'_{n,m-1} + \left[p^2(\varphi_{n,m-1}^+)^' - \varphi_{n,m-1}^+ \varphi_{n,m}^-\right] y_{n,m-1} = \varepsilon_{n,m} y_{n,m-1} \quad (5.8)$$

Comparing (5.7) with (5.1) and (5.8) with (5.2), we get three equations for the three unknowns, $\varphi_{n,m-1}^+$, $\varphi_{n,m}^-$ and $\varepsilon_{n,m}$. The three equations are

$$p^2(\varphi_{n,m-1}^+ - \varphi_{n,m}^-) + \frac{1}{2}p' - q = 0 \quad (5.9)$$

and

$$p^2(\varphi_{n,m-1}^+)^' - \varphi_{n,m-1}^+ \varphi_{n,m}^- - \varepsilon_{n,m} - \lambda_{n,m-1} = 0 \quad (5.10)$$
and
\[ p^\frac{1}{2}(\phi^-_{n,m})' + \phi^+_{n,m-1}\phi^-_{n,m} + \varepsilon_{n,m} + \lambda_{n,m} = 0 \] (5.11)

At first sight we have a rather more difficult problem than the previous cases. However, as in section 3, in this case we have the additional information, from (1.5), that (again, compare the following analysis with Cotfas [1, 2])
\[ y_{n,m}(z) = (-1)^mp^m z^m y_n^m(z) \] (5.12)

In fact, plugging (5.12) into (5.5), differentiating and simplifying, we find that
\[ \phi^+_{n,m-1} = -\frac{m}{2}p^{-\frac{1}{2}}p' = -m(p^\frac{1}{2})' \] (5.13)
If we now substitute from (5.13) for \( \phi^+_{n,m-1} \) in (5.9), we may solve for \( \phi^-_{n,m} \) as
\[ \phi^-_{n,m} = -p^{-\frac{1}{2}}\left(\frac{m-1}{2}p' + q\right) \] (5.14)
Finally, substituting for \( \phi^+_{n,m-1} \) and \( \phi^-_{n,m} \) in (5.11), we find that
\[ \varepsilon_{n,m} = \lambda_m - \lambda_n = \frac{1}{2}(n-m)[(m+n-1)p'' + q'] \] (5.15)

The rest of the factorization formalism, equations (5.10) and (5.11), become, then, consistency conditions or a check on the factorization solution, that is, equations (5.13), (5.14) and (5.15). As before, we have determined the \( \phi \) in terms of \( p(z) \) and \( q(z) \), while, from (5.15), we see that \( \varepsilon_{m,m} = 0 \), identically.

Examples of the above factorization format, for many important equations, are summarized in Table 4. We have now, with \( \varepsilon_{m,m} = 0 \), the standard ladder-operator sequence, beginning with, from (5.6)
\[ [p^\frac{1}{2}(z) \frac{d}{dz} - \phi^-_{n,m}] y_{m,m} = 0 \] (5.16)
from which we get \( y_{m,m}(z), 0 \leq m \leq n \), with all other solutions of (1.8) coming through the (repeated) application of (5.5).

In this instance, our three term recurrence relation is
\[ y_{n+1,m} = (\phi^+_{n,m} + \phi^-_{n,m})y_{n,m} + \varepsilon_{n,m}y_{n-1,m} \] (5.17)
which follows, as usual, from the elimination of the derivative term from (5.5) and (5.6).

6. Discussion and conclusions

In the previous sections of this paper we have re-examined a basic and important problem in mathematical physics, that is, the development of a factorization formalism for the solution of equations (1.1), (1.6) and (1.8) (with the coefficients of (1.1), (1.6) and (1.8) subject to certain restrictions). The basic advance of the current approach to this problem is the direct solution of the ‘determining equations’ for the factorization representation: equations (2.9) to (2.11), (3.9) to (3.11), (4.9) to (4.11) and (5.10) to (5.12). The solution process is both ‘cleaner’ and simpler than the original method of Jafarizadeh and Fakhri [3, 4], described in more detail below, in that the solution process is explicit and two important points are derived rather than assumed: we prove the ‘\( \phi \)’s’ are linear and the ‘\( E \)’s’ vanish as necessary. Further, in sections 3 and 5, in the cases of the normalized equation (1.6) and the ‘m-factorization’ of the associated equation (1.8), the factorization process is simplified to the extent of being almost trivial,
something which cannot be said of the original method. One further small, but practical point, is that the resulting factorization formalism is given in terms of the coefficients of the original second-order linear differential equations directly. Although this is a small point, it makes applying the factorization formula, to any particular instance of a differential equation, somewhat simpler.

In fact, an examination of the Jafarizadeh and Fakhri approach [3] shows (in our notation) that they consider only two equations

\[ \varphi_{n-1}^+ - \varphi_n^- + p' - q = 0 \] (6.1)

and

\[ p(\varphi_n^-)' + \varphi_{n-1}^+ \varphi_n^- + E_n + p\lambda_n = 0 \] (6.2)

for example, in three unknowns, with the missing equation

\[ p(\varphi_{n-1}^+)' - \varphi_{n-1}^+ \varphi_n^- - E_n - p\lambda_{n-1} = 0 \] (6.3)

lying ‘dormant’ in their formalism. Of course the critical point in the present approach is that both (6.2) and (6.3), along with (6.1), are required to prove that the ‘\( \varphi \)'s’ are linear functions.

Without (6.3), it proves necessary to adopt a different, more awkward solution process and to make further assumptions to follow this through [3]. (See, also, [5] and a paper by Rainville [10], for a discussion of elements of the technique used by Jafarizadeh and Fakhri [3].) Matters get more involved still if the Jafarizadeh and Fakhri [4] methodology is used in the development of the ‘m-factorization’ of the associated equation (1.8), instead of the much simplified analysis, following Cotfas [1, 2], presented in section 5 (Jafarizadeh and Fakhri do not consider equation (1.6)).

In addition to Jafarizadeh and Fakhri [3, 4], there has been, of course, considerable attention given to the factorization problem associated with equations (1.1), (1.6) and (1.8) by many other workers, but we will only discuss just a few of the alternative approaches to tackling this problem that have been proposed (apologies to the many authors omitted). The works quoted below are considered more relevant to the present approach.

Beginning with Pina [9], the ‘Mexican school’ [9, 8, 11, 12] have tackled the basic factorization and ladder-operator problem by a direct factorization of (1.1) involving taking \( \sqrt{p(x)} \). The formulae obtained in this factorization methodology differ from that obtained here, but, of course, the factorizations of the various specific cases in Table 1 are the same (as far as they go). Overall the work of the ‘Mexican school’ constitutes a ‘parallel’ tradition to that of Jafarizadeh and Fakhri and represents a significant contribution to the theory of special functions.

Building directly on the work of Nikiforov and Uvarov [7], Lorente [6] has described an approach to the derivation of ‘ladder-operator factorizations’ for ‘hypergeometric-type’ equations, essentially equations (1.1) and (1.6). The starting point of the Nikiforov and Uvarov approach [7] (and hence that of Lorente [6]) is, essentially, the well-known Rodrigues formula solution to (1.1), that is (actually Nikiforov and Uvarov [7] deal with a complex form of (6.4))

\[ y_n(z) = K_n \frac{w(z)}{w(z)} \left( \frac{d}{dz} \right)^n [w(z)p^n(z)] \] (6.4)

with \( K_n \) independent of \( z \).
In detail, Lorente produces ‘ladder operators’ for the solutions of (1.1) and (1.6) from the recurrence relations of Nikiforov and Uvarov [7] and the ladder operators are then used to expose a ladder-operator factorization for (1.1) and (1.6) [6]. This technique for constructing the ladder-operator factorization of (1.1) (and (1.6)), which is effectively the opposite of the method promoted in the present work, should be compared with that of Kaufman [5], who also started with ‘ladder-operator relations’ and proceeded to construct second-order ODE in the manner of Lorente. Kaufman [5], however, considered only special cases of ladder-operators, which he considered as given. Nikiforov and Uvarov [7] derive the recurrence relations through a general analysis via contour integration – the results quoted and applied by Lorente appearing as special cases of this more general analysis.

In fact Nikiforov and two of his colleagues [13] have also derived the ladder-operator relations and the three term recurrence relation, (2.22) in our case, for equation (1.1). This analysis is again based on the work presented in Nikiforov and Uvarov [7] and is dependent on the manipulation of contour integrals. Of course, all of the works mentioned above come to the same conclusions, with (essentially) the same formulae, regardless of the difference in the starting point or overall methodology, though not all authors develop all of the possibilities of their formalism. For example, Jafarizadeh and Fakhri [3, 4] make no mention of the three term recurrence relation and Yanez et al [13] do not develop their formalism for equations (1.4) or for equation (1.6) and so on!

Another development of ladder-operators, independent of complex variable analysis is due to Cotfas [1, 2], whom we have invoked already. Cotfas [1, 2] has been particular active in the analysis of equation (1.8) and its applications in quantum mechanics. In particular, Cotfas [1, 2] obtained the m-ladder-operator representation of (1.8) directly from (1.9), independent of the factorization formalism of section 5. Naturally, the factorization formalism is consistent with Cotfas’ results.

Finally, we note that we have developed particular solutions to the Riccati equations that underpin our various factorization results. More general solutions can be developed and applied to factorization techniques: see [11] for details.
<table>
<thead>
<tr>
<th>Equation</th>
<th>Equation Form</th>
<th>Factorized Form</th>
</tr>
</thead>
<tbody>
<tr>
<td>Legendre</td>
<td>$(1 - z^2)P''_n - 2zP'_n + n(n+1)P_n = 0$</td>
<td>$[(1 - z^2) \frac{d}{dz} - nz][(1 - z^2) \frac{d}{dz} + nz]P_n = -n^2P_n$</td>
</tr>
<tr>
<td>Hermite</td>
<td>$H''_n - 2zH'_n + 2nH_n = 0$</td>
<td>$(\frac{d}{dz} - z)(\frac{d}{dz} + z)H_n = -2nH_n$</td>
</tr>
<tr>
<td>Laguerre</td>
<td>$zL''_n + (1 - z)L'_n + nL_n = 0$</td>
<td>$(z \frac{d}{dz} + n - z)(z \frac{d}{dz} - n)L_n = -n^2L_n$</td>
</tr>
<tr>
<td>ChebyshevI</td>
<td>$(1 - z^2)T''_n - zT'_n + n^2T_n = 0$</td>
<td>$[(1 - z^2) \frac{d}{dz} - (n-1)z][(1 - z^2) \frac{d}{dz} + nz]T_n = -(n-1)T_n$</td>
</tr>
<tr>
<td>ChebyshevII</td>
<td>$(1 - z^2)U''_n - 3zU'_n + n(n+2)U_n = 0$</td>
<td>$[(1 - z^2) \frac{d}{dz} - (n+1)z][(1 - z^2) \frac{d}{dz} + nz]U_n = -(n+1)U_n$</td>
</tr>
<tr>
<td>Ultrash era l</td>
<td>$(1 - z^2)C''_n - (2a+1)zC'_n + n(n+2a)C_n = 0$</td>
<td>$[(1 - z^2) \frac{d}{dz} - (n+2a-1)z][(1 - z^2) \frac{d}{dz} + nz]C_n = -n(n+2a-1)C_n$</td>
</tr>
<tr>
<td>Generalized Laguerre</td>
<td>$zL''<em>{n,a} + (a + 1 - z)L'</em>{n,a} + nL_{n,a} = 0$</td>
<td>$(z \frac{d}{dz} + a + n - z)(z \frac{d}{dz} - n)y_n = -n(n+a)y_n$</td>
</tr>
<tr>
<td>Bessel</td>
<td>$z^2J''_n + (az + b)J'_n - n(n+a-1)J_n = 0$</td>
<td>$(z^2 \frac{d}{dz} + (a + n - 2)z + \frac{(a+n-2)b}{(a+2n-2)}J_n = \frac{n(a+n-2)b^2}{(a+2n-2)^2}J_n$</td>
</tr>
<tr>
<td>Romanovsky</td>
<td>$(a^2 + z^2)R''_n + (c + 2(b+1)z) R'_n - n(n+2b+1)R_n = 0$</td>
<td>$[(a^2 + z^2) \frac{d}{dz} + (n + 2b)z + \frac{(n+2b)c}{2(n+b)}]R_n = \frac{n(2b+n)(4a^2b^2+2z^2)}{4(2n+b)^2}R_n$</td>
</tr>
<tr>
<td>Jacobi</td>
<td>$(1 - z^2)P''<em>{n,a,b} + [b - a - (a + b + 2)z] P'</em>{n,a,b}$ + $n(a + b + n + 1)P_{n,a,b} = 0$</td>
<td>$[(1 - z^2) \frac{d}{dz} - (a + b + n)z - \frac{(a+b+n)(a-b)}{(a+b+2n)}]P_{n,a,b}$ + $n(a + b + n + 1)P_{n,a,b} = -\frac{4n(a+n)(b+n)(a+b+n)}{(a+b+2n)^2}P_{n,a,b}$</td>
</tr>
<tr>
<td>Equation</td>
<td>Equation Form</td>
<td>Factorized Form</td>
</tr>
<tr>
<td>------------------------</td>
<td>-------------------------------------------------------------------------------</td>
<td>--------------------------------------------------------------------------------</td>
</tr>
<tr>
<td>Legendre</td>
<td>$\left(1 - z^2\right)\Pi''_n - 2z\Pi_n + n(n + 1)\Pi_n = 0$</td>
<td>$\left[(1 - z^2)\frac{d}{dx} - nz\right]\left[(1 - z^2)\frac{d}{dx} + nz\right]\Pi_n = -n^2\Pi_n$</td>
</tr>
<tr>
<td>Hermite</td>
<td>$\Pi''_n + (1 - z^2 + 2n)\Pi_n = 0$</td>
<td>$\left[\frac{d}{dx} - z\right]\left[\frac{d}{dx} + z\right]\Pi_n = -2n\Pi_n$</td>
</tr>
<tr>
<td>Laguerre</td>
<td>$z\Lambda''_n + \Lambda_n + [n + \frac{1}{2} - \frac{1}{2}z]\Lambda_n = 0$</td>
<td>$\left[z\frac{d}{dx} - \frac{1}{2}z + \frac{1}{2}n\right]\left[z\frac{d}{dx} + \frac{1}{2}z - \frac{1}{2}n\right]\Lambda_n = -n^2\Lambda_n$</td>
</tr>
<tr>
<td>ChebyshevI</td>
<td>$(1 - z^2)\Theta''_n - 2z\Theta'_n + \left[n^2 - \frac{1}{4} - \frac{1}{4}\frac{z^2}{1 - z^2}\right]\Theta_n = 0$</td>
<td>$\left[(1 - z^2)\frac{d}{dx} - (n - \frac{1}{2})z\right]\left[(1 - z^2)\frac{d}{dx} + (n - \frac{1}{2})z\right]\Theta_n = -n(n - 1)\Theta_n$</td>
</tr>
<tr>
<td>ChebyshevII</td>
<td>$(1 - z^2)\Upsilon''_n - 2z\Upsilon'_n + [n(n + 2) + \frac{1}{2}(2n - 1)]\Upsilon_n = 0$</td>
<td>$\left[(1 - z^2)\frac{d}{dx} - (n + \frac{1}{2})z\right]\left[(1 - z^2)\frac{d}{dx} + (n + \frac{1}{2})z\right]\Upsilon_n = -n(n + 1)\Upsilon_n$</td>
</tr>
<tr>
<td>Ultraspherical</td>
<td>$(1 - z^2)\Gamma''_n - 2z\Gamma'_n + \left[n(n + 2a) + \frac{1}{2}(2a - 1)\right]\Gamma_n = 0$</td>
<td>$\left[(1 - z^2)\frac{d}{dx} - \frac{1}{2}(2n + 2a - 1)z\right]\Gamma_n = -n(n + 2a - 1)\Gamma_n$</td>
</tr>
<tr>
<td>Generalized Laguerre</td>
<td>$z\Lambda''<em>{n,a} + \Lambda'</em>{n,a} + \left[n - \frac{1}{2} \left(z - 2a - 2 + \frac{z^2}{1 - z^2}\right)\right]\Lambda_{n,a} = 0$</td>
<td>$\left[z\frac{d}{dx} - \frac{1}{2}z + \frac{1}{2}(2n + a)\right]\left[z\frac{d}{dx} + \frac{1}{2}z - \frac{1}{2}(2n + a)\right]\Lambda_{n,a} = -n(n + a)\Lambda_{n,a}$</td>
</tr>
<tr>
<td>Bessel</td>
<td>$z^2\Pi''_n + 2z\Pi'_n - \left[n(n + a + 1) + \frac{1}{2}(a - 2)\right]\Pi_n + \left[\frac{1}{2}(a - 2) \frac{z^2}{1 - z^2}\right]\Pi_n = 0$</td>
<td>$\left[z^2\frac{d}{dx} + \frac{1}{2}(2n + a - 2)z + \frac{b(a - 2)}{2(2n + a - 2)}\right]\Pi_n = \frac{n(n + a - 2)b^2}{(2n + a - 2)^2}\Pi_n$</td>
</tr>
<tr>
<td>Romanovsky</td>
<td>$(a^2 + z^2)\Pi''_n + 2z\Pi'_n - \left[n(n + 2b + 1) + b + \frac{b^2z^2}{1 - z^2}\right]\Pi_n = 0$</td>
<td>$\left[(a^2 + z^2)\frac{d}{dx} + (n + b)z\right]\left[(a^2 + z^2)\frac{d}{dx} - (n + b)z\right]\Pi_n = \frac{n(2b + n)(4b^2 + 2n + b)^2}{(4b^2 + 2n + b)^2}\Pi_n$</td>
</tr>
<tr>
<td>Jacobi</td>
<td>$(1 - z^2)\Pi''<em>{n,a,b} - 2z\Pi'</em>{n,a,b} + \left[n(a + b + n + 1) + \frac{1}{2}(a + b) - \frac{1}{4} \frac{(b - a - (a + b)z^2)}{1 - z^2}\right]\Pi_{n,a,b} = 0$</td>
<td>$\left[(1 - z^2)\frac{d}{dx} - \frac{1}{2}(2n + a + b)z + \frac{b^2 - a^2}{2(2n + a + b)}\right]\Pi_{n,a,b} = -2n(2n + a + b)\Pi_{n,a,b}$</td>
</tr>
</tbody>
</table>
Table 3. Important Associated ODE and Their n-Factorization Formulae

<table>
<thead>
<tr>
<th>Equation</th>
<th>Equation Form</th>
<th>Factorized Form</th>
</tr>
</thead>
<tbody>
<tr>
<td>Legendre</td>
<td>$(1 - z^2)P_{n,m}'' - 2z P_{n,m}' + \left[n(n - 1) - \frac{m^2}{1 - z^2}\right] P_{n,m} = 0$</td>
<td>$[(1 - z^2)\frac{d}{dz} - nz][(1 - z^2)\frac{d}{dz} + nz]P_{n,m} = -(m - n)^2 P_{n,m}$</td>
</tr>
<tr>
<td>Hermite</td>
<td>$H_n''<em>{m,n} - 2z H_n'</em>{m,n} + 2(n - m)H_n_{m,n} = 0$</td>
<td>$(\frac{d}{dz} - z)(\frac{d}{dz})H_n_{m,n} = -2(n - m)H_n_{m,n}$</td>
</tr>
<tr>
<td>Generalized Laguerre</td>
<td>$zL_n''<em>{m,n} + (a + 1 - z)L_n'</em>{m,n} + \frac{1}{2}(2n - m) - m(2a + m)2z \right] L_n_{m,n} = 0$</td>
<td>$(z\frac{d}{dz} + a + n - \frac{m}{2} - z) × (z\frac{d}{dz} - n + \frac{m}{2})L_n_{m,a} = -(n + a)L_n_{m,n}$</td>
</tr>
<tr>
<td>Bessel</td>
<td>$(1 - z^2)J_{n,m,a,b}'' + [a + (a + b + 2)z] J_{n,m,a,b}' - \left[n(a + n + 1) + \frac{ab}{z}\right] J_{n,m,a,b} = 0$</td>
<td>$[(1 - z^2)\frac{d}{dz} - (a + b)n - (a + b + 2)(a + b + 1)] J_{n,m,a,b} = 0$</td>
</tr>
<tr>
<td>Jacobi</td>
<td>$(1 - z^2)P_{n,m,a,b}'' + [b - a - (a + b + 2)z] P_{n,m,a,b}' - \left[n(a + a + b + 1) - m(m + a + b) - \frac{m(b-a) - (m+a+b)z}{1 - z^2}\right] P_{n,m,a,b} = 0$</td>
<td>$[(1 - z^2)\frac{d}{dz} + (a + b + n - a - b)] \times (1 - z^2)\frac{d}{dz} + (a + b + n - a - b)] P_{n,m,a,b} = 0$</td>
</tr>
</tbody>
</table>

Table 4. Important Associated ODE and Their m-Factorization Formulae

<table>
<thead>
<tr>
<th>Equation</th>
<th>Equation Form</th>
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</tr>
</thead>
<tbody>
<tr>
<td>Legendre</td>
<td>$(1 - z^2)P_{n,m}'' - 2z P_{n,m}' + \left[n(n - 1) - \frac{m}{1 - z^2}\right] P_{n,m} = 0$</td>
<td>$[\sqrt{(1 - z^2)}\frac{d}{dz} + \frac{m}{\sqrt{(1 - z^2)}}]\sqrt{(1 - z^2)} \frac{d}{dz} - \frac{(m + 1)z}{\sqrt{(1 - z^2)}}] P_{n,m} = (m - n)(m + n + 1) P_{n,m}$</td>
</tr>
<tr>
<td>Hermite</td>
<td>$H_n''<em>{m,n} - 2z H_n'</em>{m,n} + 2(n - m)H_n_{m,n} = 0$</td>
<td>$(\frac{d}{dz} - 2z)H_n_{m,n} = 2(m - n)H_n_{m,n}$</td>
</tr>
<tr>
<td>Generalized Laguerre</td>
<td>$zL_n''<em>{m,n} + (a + 1 - z)L_n'</em>{m,n} + \frac{1}{2}(2n - m) - \frac{m(2a + m)2z}{2z} \right] L_n_{m,n} = 0$</td>
<td>$[\sqrt{\frac{d}{dz} - \frac{m}{\sqrt{z(z-1)}}}]\sqrt{\frac{d}{dz} + \frac{1}{\sqrt{z(z-1)}}}(2n + 2a + 1 - 2z)] L_n_{m,n} = (m - n)L_n_{m,n}$</td>
</tr>
<tr>
<td>Bessel</td>
<td>$(1 - z^2)J_{n,m,a,b}'' + [a + (a + b + 2)z] J_{n,m,a,b}' - \left[n(a + n + 1) + \frac{ab}{z}\right] J_{n,m,a,b} = 0$</td>
<td>$[z\frac{d}{dz} - m][z\frac{d}{dz} + \frac{b + (a + a + 1)}{a + b + 1}]J_{n,m,a,b} = -(m - n)(m + a + 1)J_{n,m,a,b}$</td>
</tr>
<tr>
<td>Jacobi</td>
<td>$(1 - z^2)P_{n,m,a,b}'' + [b - a - (a + b + 2)z] P_{n,m,a,b}' - \left[n(a + a + b + 1) - m(m + a + b) - \frac{m(b-a) - (m+a+b)z}{1 - z^2}\right] P_{n,m,a,b} = 0$</td>
<td>$[(1 - z^2)\frac{d}{dz} + \frac{m}{\sqrt{(1 - z^2)}}] × [(1 - z^2)\frac{d}{dz} + \frac{1}{\sqrt{(1 - z^2)}}(b - a - (m + a + b + 1))P_{n,m,a,b} = (m - n)(m + a + b + 1)P_{n,m,a,b}$</td>
</tr>
</tbody>
</table>
References


1 Engineering Mathematics Group, Edinburgh Napier University, 10 Colinton Road, Edinburgh, EH10 5TZ.

E-mail address: b.robin@napier.ac.uk