LAGUERRE EXPANSIONS AND PRODUCTS OF DISTRIBUTIONS

PEDRO J. CATUOGNO, FEDERICO N. MARTÍNEZ, AND SANDRA M. MOLINA

ABSTRACT. In this paper we introduce two products of tempered distributions with positive support. These products are based in the Laguerre representation of distributions.

1. INTRODUCTION.

Multiplication of distributions is a difficult and involving problem. In general, there does exist a product of distributions with the classical properties extending the usual product of functions (see [11] and [8]). In [3] we studied a method to multiply tempered distribution based on the Hermite representation theorem for S'. As continuation of that work, here we study products of tempered distributions with positive support, now taking the approximation given by the Laguerre expansion of distributions (see [5] pp 550 and [4] Theorem 2.8 and 2.9.), which establishes that every $T \in (S^+)'$ can be represented in the weak sense by a series

$$\sum_{n=0}^{\infty} b_n \mathcal{L}_n$$

where $\{\mathcal{L}_n\}$ are the Laguerre functions and $b_n = \langle T, \mathcal{L}_n \rangle$.

In this context we say that there exists the product [S]T of the tempered distributions with positive support S and T, if $\sum_{k=0}^{\infty} c_k \mathcal{L}_k$ is a tempered distribution where the coefficients c_k are given by

(1)
$$c_k = \lim_{m \to \infty} \sum_{n=0}^m b_n < T, \mathcal{L}_n \mathcal{L}_k > .$$

The product [S]T of S and T, is by definition, $\sum_{k=0}^{\infty} c_k \mathcal{L}_k$. Symmetrically, we define the product S[T].

This paper is organized as follows: In section 2 we summarize the relevant material on Laguerre functions, tempered distributions with positive support and representation theorems for \mathcal{S}^+ and $(\mathcal{S}^+)'$. In section 3, we introduce the Laguerre products and some properties. We present some examples in section 4: $[T]\delta = eT$, $[\delta]x_+^{\lambda} = \delta[x_+^{\lambda}] = 0$ and $[x_+^{\lambda}]x_+^{\mu} = x_+^{\lambda+\mu}$ for appropriate λ and μ . In the appendix we compile some basic facts of hypergeometric series.

¹⁹⁹¹ Mathematics Subject Classification. [2000]46F10;42C10.

Key words and phrases. Product of distributions. Tempered distributions with positive support. Laguerre functions.

Research partially supported by FAPESP 02/10246-2.

2. Laguerre expansion of tempered distributions with positive support

This section collects relevant properties of Laguerre functions and tempered distributions with positive support (see L. Schwartz [10] and N. Lebedev [7]). Let nbe a nonnegative integer, the *n*-th Laguerre polynomials L_n is

(2)
$$L_n(z) = \sum_{j=0}^n \binom{n}{n-j} \frac{(-z)^j}{j!}.$$

The Laguerre polynomials satisfy the following relations:

- (1) $x \frac{d^2 L_n(x)}{dx^2} + (1-x) \frac{dL_n(x)}{dx} + nL_n(x) = 0,$
- (2) $\int_0^\infty L_n(x)L_j(x)e^{-x}dx = \delta_{jn},$
- (3) Buchholz's identity (see [2], pp. 144): Let $\nu > -1$ such that $\nu \neq 0, 1, 2...$ Then

$$x^{\nu} = \sum_{n} \frac{(-\nu)_n \Gamma(\nu+1)}{\Gamma(n+1)} L_n(x)$$

where $(\gamma)_n = \frac{\Gamma(\gamma+n)}{\Gamma(\gamma)}$ is the Pochhammer symbol.

The *n*-th Laguerre function $\mathcal{L}_n(x)$ is

(3)
$$\mathcal{L}_n(x) = e^{-\frac{x}{2}} L_n(x)$$

It is easy to see that the set of Laguerre functions is an orthonormal basis for $L^2((0,\infty))$. Expressing any $f \in L^2((0,\infty))$ in this basis we obtain its Laguerre expansion, $f = \sum_n f_n \mathcal{L}_n$ with n-th Laguerre coefficient

$$f_n = \int_0^\infty f(x) \mathcal{L}_n(x) \, dx.$$

By the Laguerre coefficients of f, denoted by $\mathcal{L}(f)$, we mean the sequence (f_n) .

Let $S = S(\mathbb{R})$ be the Schwartz space of infinitely differentiable functions which together with all its derivatives are of rapidly decreasing, and S' its dual, i.e., the space of tempered distributions.

We define the space S^+ as the set of functions $\phi : [0, \infty) \to \mathbb{C}$ such that $\phi = \varphi | [0, \infty)$ for some $\varphi \in S$. The topology of S^+ is generated by the seminorms

(4)
$$\|\phi\|_{m,n} = \sup_{x \in [0,\infty)} |x^m D^{(n)} \phi(x)|$$

where $m, n \in \mathbb{N}$.

We observed that the dual space $(S^+)'$ can be identified with the space of tempered distributions with positive support.

For $T \in (\mathcal{S}^+)'$, the Laguerre coefficients of T are the sequence $(\langle T, \mathcal{L}_n \rangle)$, , denoted by $\mathcal{L}(T)$.

In order to characterize the space of tempered distributions with positive support in terms of its Laguerre coefficients, we introduce the space \mathbf{s} of rapidly decreasing sequences and \mathbf{s}' its dual, i.e., the space of slowly decreasing sequences. We recall that

$$\mathbf{s} = \{(a_n) \subset \mathbb{C} : \text{ for every } p \in \mathbb{N}, \lim_{n \to \infty} n^p a_n = 0\}.$$

The topology of **s** is generated by the seminorms $||(a_n)||_p^2 = \sum_{n=0}^{\infty} (1+n)^{2p} |a_n|^2$ for $p \in \mathbb{N}$. The dual of **s** is given by

 $\mathbf{s}' = \{(b_n) \subset \mathbb{C} : \text{ for some } (C,k) \in \mathbb{R} \times \mathbb{N}, |b_n| \le C |(1+n)^k| \text{ for all } n \in \mathbb{N} \}.$

The Laguerre coefficients provide topological isomorphisms between \mathcal{S}^+ and the space of rapidly decreasing sequences and between $(\mathcal{S}^+)'$ and the space of slowly decreasing sequences.

Theorem 1. 1) Let $\phi \in S^+$ and $a_n = \int_0^\infty \phi(x)\mathcal{L}_n(x) \, dx$. Then $(a_n) \in \mathbf{s}$ and $\phi = \sum_n a_n \mathcal{L}_n$. Conversely, $\sum_n a_n \mathcal{L}_n(x) \in S^+$ if $(a_n) \in \mathbf{s}$. 2) Let $T \in (S^+)'$ and $b_n = \langle T, \mathcal{L}_n \rangle$. Then $(b_n) \in \mathbf{s}'$ and $T = \sum_n b_n \mathcal{L}_n$. Conversely, $\sum_n b_n \mathcal{L}_n \in S^+$ if $(b_n) \in \mathbf{s}'$.

Proof. See [4], Theorem 2.8 and 2.9 or [5], pp 550.

Next, we compute the Laguerre coefficients of some tempered distributions with positive support.

Example 1. The delta distribution.

(5)
$$\mathcal{L}(\delta) = (\langle \delta, \mathcal{L}_n \rangle = L_n(0) = 1).$$

Example 2. The k-th derivative of the delta distribution.

(6)
$$\mathcal{L}(\delta^k) = (\langle \delta^k, \mathcal{L}_n \rangle = (-1)^k \mathcal{L}_n^{(k)}(0) = \sum_{m=0}^k \left(\frac{1}{2}\right)^{k-m} \binom{k}{m} \binom{n}{m}$$

Example 3. The Heaviside function

(7)
$$\mathcal{L}(H) = (\langle H, \mathcal{L}_n \rangle = 2(-1)^n).$$

Example 4. For complex λ with $\Re \lambda > -1$ the function x^{λ}_{+} defines a regular distribution in $(\mathcal{S}^+)'$:

(8)
$$\mathcal{L}(x_{+}^{\lambda}) = \left(\int_{0}^{\infty} x^{\lambda} \mathcal{L}_{n}(x) dx\right) = \Gamma(\lambda+1) 2^{\lambda+1} F(-n,\lambda+1;1;2)$$

where F(a, b; c; z) is the usual hypergeometric function (see [6], pp. 850). An easy computation shows that

(9)
$$\mathcal{L}(x_{+}^{\lambda}) = \left(\sum_{j=0}^{n} \binom{n}{j} \frac{(-1)^{j}}{j!} \Gamma(\lambda + j + 1) \ 2^{\lambda + j + 1}\right).$$

3. LAGUERRE PRODUCTS OF DISTRIBUTIONS

Let S and T be in $(S^+)'$ with $\mathcal{L}(S) = (b_n)$ and $\mathcal{L}(T) = (e_m)$. The Laguerre representation theorem for $(\mathcal{S}^+)'$ ensures that the followings definitions are well posed.

Definition 1. Suppose that for all $k \in \mathbb{N} \cup \{0\}$ there exists

$$c_k = \lim_{m \to \infty} \sum_{n=0}^m b_n < T, \mathcal{L}_n \mathcal{L}_k >$$

and that $(c_k) \in \mathbf{s}'$. We define the left Laguerre product $[S] \cdot T \in \mathcal{S}'$ by

(10)
$$[S] \cdot T = \sum_{k=0}^{\infty} c_k \mathcal{L}_k$$

Definition 2. Suppose that for all $k \in \mathbb{N} \cup \{0\}$ there exists

$$d_k = \lim_{m \to \infty} \sum_{n=0}^m e_n < S, \mathcal{L}_n \mathcal{L}_k >$$

and that $(d_k) \in \mathbf{s}'$. We define the right Laguerre product $S \cdot [T] \in \mathcal{S}'$ by

(11)
$$S \cdot [T] = \sum_{k=0}^{\infty} d_k \mathcal{L}_k.$$

It is clear from the definitions that the Laguerre products satisfies the Leibnitz rule and the following commutative rule, $[S] \cdot T = T \cdot [S]$.

In examples 5 and 6 we will show that the products $[H]\delta$ and $\delta[H]$ does not exists and that $[\delta]H = H[\delta] = \delta$. So, the left and right Laguerre products are not commutative.

Remark 1. We have that

$$c_k = \lim_{m \to \infty} \sum_{i=0}^m \sum_{n=0}^\infty b_i e_n C(n, i, k)$$

and

$$d_k = \lim_{m \to \infty} \sum_{n=0}^m \sum_{i=0}^\infty e_n b_i C(n, i, k)$$

where $C(n, i, k) = \int_{-\infty}^{\infty} \mathcal{L}_n(x) \mathcal{L}_i(x) \mathcal{L}_k(x) dx.$

The space of multipliers of \mathcal{S}' , denoted by \mathcal{O}_M^+ , is the set of infinitely differentiable functions $f: (0, +\infty) \to \mathbb{C}$ such that its derivatives are estimated as follows: for all $\alpha \in \mathbb{N}$ there exists $(N_\alpha, C_\alpha) \in \mathbb{N} \times \mathbb{R}$ such that

$$(\mathcal{D}^{\alpha}f)(x)| \le C_{\alpha}(1+x^2)^{N_{\alpha}}.$$

The Laguerre products extend the product of \mathcal{O}_M^+ by $(\mathcal{S}^+)'$.

Theorem 2. Let $T \in (\mathcal{S}^+)'$ and $f \in \mathcal{O}_M^+$. Then [T]f = [f]T = fT.

$$\langle T \rangle f$$
 and $\langle f \rangle T$ exists and $\langle T \rangle f = fT = \langle f \rangle T$.

Proof. The proof is the same of Proposition 3.3 of [3].

4. Some examples of Laguerre products

Example 5. Let $T \in (\mathcal{S}^+)'$ with Laguerre coefficients $\mathcal{L}(T) = (e_m)$. The product $[T]\delta$ exists if and only if $\sum_{n=0}^{\infty} e_n = e < \infty$, and in this case

$$[T]\delta = e\delta$$

In fact, we have that

$$<[T]\delta,\mathcal{L}_k>=\lim_{m\to\infty}\sum_{n=0}^m e_n<\delta,\mathcal{L}_n\mathcal{L}_k>=\lim_{m\to\infty}\sum_{n=0}^m e_n=e=.$$

In particular, the products $[\delta]\delta$; $[\delta^{(k)}]\delta >$, for $k \in \mathbb{N}$ and $[H]\delta$ does not exist (see examples (5), (6) and (7)).

Example 6. Let $T \in (\mathcal{S}^+)'$. Then [T]H = T.

In fact, we have that

$$<[T]H, \mathcal{L}_k >= \lim_{m \to \infty} \sum_{n=0}^m e_n < H, \mathcal{L}_n \mathcal{L}_k >= \lim_{m \to \infty} \sum_{n=0}^m e_n \int_0^\infty \mathcal{L}_n(t) \mathcal{L}_k(t) dt = e_k$$

Since $< T, \mathcal{L}_k >= e_k$, Theorem 1 shows that $[T]H = T$.

Example 7. Let $\lambda \in \mathbb{C}$ such that $\Re \lambda > 0$. Then

$$[\delta]x_+^\lambda = \delta[x_+^\lambda] = 0$$

Let us recall the following formulae involving the generalized hypergeometric function F:

(12)
$$\int_0^\infty x^\lambda \mathcal{L}_n(x) e^{-\frac{1}{2}x} dx = \Gamma(\lambda+1) F(-n,\lambda+1;1;1),$$

(see [6], pp.850),

(13)
$$\sum_{n=0}^{\infty} F(-n, \lambda + j + 1; 1; 1) = 0$$

and

(14)
$$\sum_{n=0}^{\infty} F(-n, \lambda + 1; 1; 2) = 0$$

(see Appendix for proofs of (13) and (14)). In order to prove that $[\delta]x_+^{\lambda} = 0$, we calculate

(15)
$$c_k = \lim_{m \to \infty} \sum_{n=0}^m \int_0^\infty x^{\lambda} \mathcal{L}_n(x) \mathcal{L}_k(x) dx.$$

Substituting (3) and (2) into (15) and using (12) we have that

(16)
$$c_k = \sum_{j=0}^k \binom{k}{j} \frac{(-1)^j}{j!} \Gamma(\lambda+j+1) \sum_{n=0}^\infty F(-n,\lambda+j+1;1;1).$$

Applying (13) we conclude that $c_k = 0$. Theorem 1 gives $[\delta] x_+^{\lambda} = 0$. It remains to prove that $\delta[x_{+}^{\lambda}] = 0$, which is clear from (5), (8) and (14).

Example 8. Let $\lambda, \mu \in \mathbb{C}$ such that $\Re \lambda > -1$, $\Re \mu > -1$ and $\Re(\lambda + \mu) > -1$. Then $[x_{+}^{\lambda}]x_{+}^{\mu} = x_{+}^{\lambda+\mu}.$

We calculate $c_k = \lim_{m \to \infty} \sum_{n=0}^m \langle x_+^{\lambda}, \mathcal{L}_n \rangle \langle x_+^{\mu}, \mathcal{L}_n \mathcal{L}_k \rangle$. From (8) we have

(17)
$$c_k = \lim_{m \to \infty} \sum_{n=0}^m \Gamma(\lambda+1) 2^{\lambda+1} F(-n,\lambda+1;1;2) \int_0^\infty x^{\mu} \mathcal{L}_n(x) \mathcal{L}_k(x) dx.$$

Substituting (16) into (17) we obtain

$$c_k = \Gamma(\lambda+1)2^{\lambda+1} \sum_{j=0}^k \binom{k}{j} \frac{(-1)^j}{j!} \Gamma(\mu+j+1) \sum_{n=0}^\infty F(-n,\lambda+1;1;2)F(-n,\mu+j+1;1;1).$$

Since

(18)
$$\sum_{n=0}^{\infty} F(-n,\lambda+1;1;2)F(-n,\mu+j+1;1;1) = \frac{\Gamma(\mu+j+\lambda+1)\Gamma(1)}{\Gamma(\lambda+1)\Gamma(\mu+j+1)}2^{\mu+j}$$

(see Appendix for a proof), we have

(19)
$$c_k = \sum_{j=0}^k \binom{k}{j} \frac{(-1)^j}{j!} \Gamma(\mu + j + \lambda + 1) 2^{\mu + j + \lambda + 1}.$$

We conclude that $[x_{+}^{\lambda}]x_{+}^{\mu} = x_{+}^{\lambda+\mu}$ from (15) and Theorem 1.

5. Appendix

The generalized hypergeometric series are defined by

(20)
$${}_{p}F_{q}(\alpha_{1},...,\alpha_{p};\beta_{1},...,\beta_{q};z) = \sum_{n=0}^{\infty} \frac{(\alpha_{1})_{n}(\alpha_{2})_{n}...(\alpha_{p})_{n}}{n!(\beta_{1})_{n}(\beta_{2})_{n}...(\beta_{q})_{n}} z^{n},$$

where $(\alpha)_n$ is the Pochhammer symbol. The series (20) converges for all $z \in \mathbb{C}$ if p < q + 1 and for |z| < 1 if p = q + 1. In this case, the convergence is absolute in |z| = 1 if

$$\Re(\sum_{j=1}^q \beta_j - \sum_{i=1}^p \alpha_i) > 0.$$

In the case p = 2 and q = 1 we write, ${}_2F_1(\alpha, \beta; \gamma; z) = F(\alpha, \beta; \gamma; z)$. $F(\alpha, \beta; \gamma; z)$ satisfies the Gauss's recursion formulae:

(21)
$$cF(a,b;c;z) - (c-b)F(a,b;c+1;z) - bF(a,b+1;c+1;z) = 0,$$

(22)
$$c(1-z)F(a,b;c;z) - cF(a-1,b;c;z) + (c-b)zF(a,b;c+1;z) = 0$$

and

(23)

$$(c-a)(c-b)F(a,b;c+1;z) - c(c-a-b)F(a,b;c;z) = ab(1-z)F(a+1,b+1;c+1;z).$$

Theorem 3. (Gauss) Let $\Re(c-b-a) > 0, \ c \neq 0, -1, -2,$ Then

(24)
$$F(a,b;c;1) = \frac{\Gamma(c)\Gamma(c-a-b)}{\Gamma(c-a)\Gamma(c-b)}$$

Proof. See [7], pp 243.

Corollary 1. Let $n \in \mathbb{N} \cup \{0\}$. Then

(25)
$$F(-n,b;c,1) = \frac{(c-b)_n}{(c)_n}$$

Theorem 4. For $\Re(c + \nu) > 0$, $\Re(b + \nu) > 0$ and z > 0. Then

$$\sum_{n=0}^{\infty} \frac{(-\nu)_n}{n!} F(-n,b;c;z) = \frac{\Gamma(\nu+b)}{\Gamma(b)} \frac{\Gamma(c)}{\Gamma(\nu+c)} z^{\nu}$$

Proof. See [9], Proposition 3.

5.1. **Proof of formula (13).** We observe that $F(0, \lambda + j + 1; 1; 1) = 1$. From (22) we have that $F(-n-1, \lambda + j + 1; 1; 1) = -(\lambda + j)F(-n, \lambda + j + 1; 2; 1)$. Thus

(26)
$$\sum_{n=0}^{\infty} F(-n,\lambda+j+1;1;1) = 1 + \sum_{n=0}^{\infty} F(-n-1,\lambda+j+1;1;1)$$
$$= 1 - (\lambda+j) \sum_{n=0}^{\infty} F(-n,\lambda+j+1;2;1)$$

Taking $\nu = -1$ in Theorem 4 we have

(27)
$$\sum_{n=0}^{\infty} F(-n,\lambda+j+1;2;1) = \sum_{n=0}^{\infty} \frac{(-(-1))_n}{n!} F(-n,\lambda+j+1;2;1) = \frac{1}{(\lambda+j)}.$$

Substituting (27) into (26) yields

$$\sum_{n=0}^{\infty} F(-n, \lambda + j + 1; 1; 1) = 0.$$

5.2. **Proof of formula (14).** From (21) and Theorem 4 with $\nu = -1$, we have $\sum_{n=0}^{\infty} F(-n, \lambda + 1; 1; 2) = -\lambda \sum_{n=0}^{\infty} F(-n, \lambda + 1; 2; 2) + (\lambda + 1) \sum_{n=0}^{\infty} F(-n, \lambda + 2; 2, 2)$ $= -\lambda \frac{\Gamma(-1 + \lambda + 1)\Gamma(2)}{\Gamma(\lambda + 1)\Gamma(1)} 2^{-1} + (\lambda + 1) \frac{\Gamma(-1 + \lambda + 2)\Gamma(2)}{\Gamma(\lambda + 2)\Gamma(1)} 2^{-1}$ = 0

5.3. **Proof of formula (18).** By Corollary 1 and Theorem 4, it follows that $\sum_{n=0}^{\infty} F(-n, \lambda + 1; 1; 2)F(-n, \mu + j + 1; 1; 1) = \sum_{n=0}^{\infty} \frac{(-(\mu + j))_n}{n!} F(-n, \lambda + 1; 1; 2)$ $= \frac{\Gamma(\mu + j + \lambda + 1)\Gamma(1)}{\Gamma(\lambda + 1)\Gamma(\mu + j + 1)} 2^{\mu + j}.$

References

- [1] W. N. Bailey, Generalized Hypergeometric Series. Stechert-Hafner Service Agency, 1964.
- [2] H. Buchholz, The Confluent Hypergeometric Function. Springer, 1969.
- [3] P. Catuogno, S. Molina and C. Olivera, On Hermite espansions and products of tempered distributions. Integral Transform and Special Functions (to appear 2007).
- [4] A. J. Duran, Laguerre Expansions of Tempered Distributions and Generalized Functions. Journal of Mathematical Analysis and its Applications 150 (1990), 166-180.
- [5] M. Guillemot-Teissiers, Développments des distributions en séries de fonctions orthogonales: Séries de Legendre et de Laguerre. Ann. Scuola Norm. Sup. Pisa (3) 25 (1991), 519-573.
- [6] I. S. Gradshteyn and I. M. Ryzhik, *Table of Integrals, Series, and Products*, Academic Press, 1994.
- [7] N. Lebedev, Special Function and Their Applications. Dover Publications, 1972.

- [8] M. Oberguggenberger, Multiplication of Distributions and Applications to Partial Differential Equations. Pitman Research Notes in Math. Series 259. Ed Longman Science and Technology, 1993.
- [9] N. Saad and R. Hall, Closed-form Sums for Some Pertubations Series Involving Hypergeometric Functions. Journal of Physics A: Mathematical and General 35 (2002), 4105-4123.
- [10] L. Schwartz, Théorie des distributions. Hermann, Paris, 1966.
- [11] L. Schwartz, Sur l'impossibilité de la multiplication des distributions, C.R. Acad. Sci. Paris 239(1954), 847-848.
- [12] S. Thangavelu, Lectures on Hermite and Laguerre Expansions. Princeton University Press, 1993.

DEPARTAMENTO DE MATEMÁTICA, UNIVERSIDADE ESTADUAL DE CAMPINAS, 13.081-970-CAMPINAS-SP, BRASIL

E-mail address: pedrojc@ime.unicamp.br

DEPARTAMENTO DE MATEMÁTICAS. FACULTAD DE CIENCIAS EXACTAS Y NATURALES, UNIVER-SIDAD NACIONAL DE MAR DEL PLATA, FUNES 3350 (7600), MAR DEL PLATA, ARGENTINA *E-mail address:* fnmartin@mdp.edu.ar

DEPARTAMENTO DE MATEMÁTICAS. FACULTAD DE CIENCIAS EXACTAS Y NATURALES, UNIVER-SIDAD NACIONAL DE MAR DEL PLATA, FUNES 3350 (7600), MAR DEL PLATA, ARGENTINA *E-mail address*: smolina@mdp.edu.ar