Explicit Quadrature Formulae for Entire Functions of Exponential Type

Riadh Ben Ghanem

Département de Mathématiques et de Statistique, Université de Montréal, CP 6128, Succ. Centre-Ville, Montréal, Québec, Canada H3C 3J7

and

Clément Frappier*

Département de Mathématiques et de Génie Industriel, École Polytechnique, CP 6079, Succ. Centre-Ville, Montréal, Québec, Canada H3C 3A7 E-mail: Clement.Frappier@mailsrv.polymtl.ca

Communicated by Borislav Bojanov

Received June 17, 1996; accepted in revised form January 21, 1997

We obtain, for entire functions of exponential type, a complementary result and a generalization of a quadrature formula with nodes at the zeros of Bessel functions. Our formula contains a sequence of rational fractions whose properties are studied. © 1998 Academic Press

1. INTRODUCTION

Given any complex number α , the function

$$\frac{J_{\alpha}(z)}{z^{\alpha}} = \sum_{k=0}^{\infty} \frac{(-1)^{k}}{2^{\alpha+2k}k! \, \Gamma(k+\alpha+1)} z^{2k}$$
(1)

is an even entire function of exponential type 1. Here $J_{\alpha}(z)$ is the Bessel function of the first kind of order α . Let $j_k = j_k(\alpha)$, $k = \pm 1, \pm 2, ...$, be the zeros of $J_{\alpha}(z)/z^{\alpha}$ ordered such that $j_{-k} = -j_k$ and $0 < |j_1| \leq |j_2| \leq \cdots$.

An exact quadrature formula with zeros of Bessel functions as nodes has been proved in [2].

^{*} To whom correspondence and reprint requests should be addressed. This author was supported by Natural Sciences and Engineering Research Council of Canada Grant OGP 000 9331.

THEOREM A. Let $\Re(\alpha) > -1$. For all entire functions f of exponential type 2τ such that $f(x) = O(|x|^{-\delta}), x \to \pm \infty$, with $\delta > 2\Re(\alpha) + 2$, we have

$$\int_{0}^{\infty} x^{2\alpha+1} (f(x) + f(-x)) dx$$
$$= \frac{2}{\tau^{2\alpha+2}} \sum_{k=1}^{\infty} \frac{j_k^{2\alpha}}{(J'_{\alpha}(j_k))^2} \left(f\left(\frac{j_k}{\tau}\right) + f\left(-\frac{j_k}{\tau}\right) \right). \tag{2}$$

The growth condition on f has been relaxed in [3] assuming that $\alpha > -1$.

THEOREM B. If $\alpha > -1$ then (2) holds for every entire function f of exponential type 2τ such that $x^{2\alpha+1}(f(x) + f(-x))$ belongs to $L^1[0, \infty)$.

In this paper we first obtain a complementary result related to (2). We also give a result which may be seen as a generalization of (2).

2. STATEMENT OF THE RESULTS

We note that the right-hand side of (2) vanishes whenever f(z) is replaced by $(J_{\alpha}(\tau z)/(\tau z)^{\alpha}) f(z)$. Also, the asymptotic formula [6, Sect. 7.21]

$$J_{\alpha}(z) = \left(\frac{2}{\pi z}\right)^{1/2} \cos\left(z - \frac{\alpha \pi}{2} - \frac{\pi}{4}\right) + O\left(\frac{1}{|z|^{3/2}}\right), \qquad z \in \mathbb{R}, \qquad z \to \infty$$

implies that $J_{\alpha}(x) = O(|x|^{-1/2}), x \to \pm \infty$. Thus, if f is an entire function of exponential type τ such that $f(x) = O(|x|^{-\delta}), x \to \pm \infty$, with $\delta > \Re(\alpha) + \frac{3}{2}$, $\Re(\alpha) > -1$, then

$$\int_{0}^{\infty} x^{\alpha+1} J_{\alpha}(\tau x) (f(x) + f(-x)) \, dx = 0.$$
(3)

Applying (3) to a function of the form $1/x^2(f(x) - f(0))$, where f may be supposed to be even, and using the formula (see [6, p. 391]) $\int_0^\infty x^{\alpha-1} J_{\alpha}(x) dx = 2^{\alpha-1} \Gamma(\alpha)$, we obtain

$$f(0) = \frac{\tau^{\alpha}}{2^{\alpha} \Gamma(\alpha)} \int_0^\infty x^{\alpha - 1} J_{\alpha}(\tau x) (f(x) + f(-x)) \, dx. \tag{4}$$

The particular case $\alpha = -\frac{1}{2}$ of (3), applied to f(z) and $f(z - (\pi/2\tau))$, readily leads us to the formula [4, p. 109]

$$\int_{-\infty}^{\infty} e^{i\tau x} f(x) \, dx = 0.$$

Also, applying (4) with $\alpha = \frac{1}{2}$, we obtain the well-known formula [5, p. 109]

$$f(0) = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sin(\tau x)}{x} f(x) \, dx.$$

Note that we obtain the last two formulae under the growth condition $f(x) = O(|x|^{-\delta}), x \to \pm \infty$, respectively with $\delta > 1$ and $\delta > 0$, although these formulae are valid for more general functions.

Our first theorem is a generalization of (4).

THEOREM 1. Let p be a nonnegative integer and $\Re(\alpha) > p$. For all entire functions f of exponential type τ such that $f(x) = O(|x|^{-\delta}), x \to \pm \infty$, with $\delta > \Re(\alpha) - 2p - \frac{1}{2}$, we have

$$\int_{0}^{\infty} x^{\alpha-2p-1} J_{\alpha}(\tau x) (f(x) + f(-x)) dx$$

= $\frac{1}{\tau^{\alpha-2p}} \sum_{j=0}^{p} \frac{2^{\alpha-2p+2j} \Gamma(\alpha-p+j)}{(p-j)!} \frac{f^{(2j)}(0)}{\tau^{2j}(2j)!}.$ (5)

The function defined by (1) is called Spherical Bessel function whenever $\alpha = n + \frac{1}{2}$, *n* being an integer. Since $\Gamma(n + \frac{1}{2}) = \sqrt{\pi} (2n)!/2^{2n}n!$, n = 0, 1, 2, ..., we deduce from Theorem 1 the following

COROLLARY. Let p and n be nonnegative integers, $p \le n$. For all functions f of exponential type τ such that $f(x) = O(|x|^{-\delta})$, $x \to \pm \infty$, with $\delta > n - 2p$, we have

$$\int_{-\infty}^{\infty} x^{n-2p-1/2} J_{n+1/2}(\tau x) f(x) dx$$

= $\frac{\sqrt{2\pi}}{\tau^{n-2p+1/2} 2^n n!} \sum_{j=0}^{p} \binom{n}{p-j} (2n-2p+2j)! \frac{f^{(2j)}(0)}{\tau^{2j}(2j)!}.$ (6)

For p = n, Eq. (6) reduces (with $\delta > -n$) to

$$\int_{-\infty}^{\infty} \frac{J_{n+1/2}(\tau x)}{x^{n+1/2}} f(x) \, dx = \frac{\sqrt{2\pi} \, \tau^{n-1/2}}{2^n n!} \, \sum_{j=0}^{p} \binom{n}{j} \frac{f^{(2j)}(0)}{\tau^{2j}}.$$
 (7)

Before we state our second theorem, it is convenient to introduce some notations. We set N(0) := 0, N(1) := 0 and

$$N(p) := \sum_{\nu=2}^{p} [p/\nu] \quad \text{for} \quad p \ge 2.$$
(8)

Here, [a] is the integral part of the real number a. We also set $u(0; \alpha) := 1/\alpha$ and

$$u(p; \alpha) := \left(2^{[3p/2]}p! (\alpha - p) \prod_{\nu=1}^{p} (\alpha + \nu)^{[p/\nu]}\right)^{-1} \quad \text{for} \quad p \ge 1.$$
(9)

THEOREM 2. Let p be a nonnegative integer and $\Re(\alpha) > p$. For all entire functions f of exponential type 2τ such that $f(x) = O(|x|^{-\delta}), x \to \pm \infty$, with $\delta > 2\Re(\alpha) - 2p$, we have

$$\int_{0}^{\infty} x^{2\alpha - 2p - 1} (f(x) + f(-x)) dx$$

$$= \frac{2}{\tau^{2\alpha - 2p}} \sum_{k=1}^{\infty} \frac{j_{k}^{2\alpha - 2p - 2}}{(J'_{\alpha}(j_{k}))^{2}} \left(f\left(\frac{j_{k}}{\tau}\right) + f\left(-\frac{j_{k}}{\tau}\right) \right)$$

$$+ \frac{2^{2\alpha} (\Gamma(\alpha + 1))^{2}}{\tau^{2\alpha - 2p}} \sum_{j=0}^{p} u(p - j; \alpha) R_{N(p-j)}(\alpha) \frac{f^{(2j)}(0)}{\tau^{2j}(2j)!}, \quad (10)$$

where $R_{N(j)}(\alpha)$ is a polynomial in α of degree N(j) for $0 \leq j \leq p$, whose leading coefficient is $2^{\lfloor j/2 \rfloor}$.

Equation (10), applied to a function of the form $(J_{\alpha}(\tau z)/(\tau z)^{\alpha}) f(z)$, gives a non explicit version of (5). In fact, Theorem 1 will be used to obtain informations on the sequence $e(p; \alpha)$, p = 0, 1, 2, ..., defined by

$$e(p; \alpha) := u(p, \alpha) R_{N(p)}(\alpha).$$
(11)

The sequence $e(p; \alpha)$, p = 0, 1, 2, ..., satisfies the following recurrence relation.

THEOREM 3. Let α be a complex number, $\alpha \neq 0, \pm 1, \pm 2, ...,$ and let p be a nonnegative integer. We have $e(0; \alpha) = 1/\alpha$ and

$$e(p+1; \alpha) = \sum_{k=0}^{p} \frac{(-1)^{k} \Gamma(\alpha+1) e(p-k; \alpha)}{2^{2k+2}(k+1)! \Gamma(\alpha+k+2)} + \frac{\Gamma(\alpha-p-1)}{2^{2p+2}(p+1)! \Gamma(\alpha+1)}.$$
 (12)

From Theorem 3 we will deduce the generating function of the sequence $e(p; \alpha), p = 0, 1, 2, ...$ This generating function will be used to prove that the $R_{N(p)}(\alpha)$ of (10) are polynomials in α .

THEOREM 4. Let $\phi_{\alpha}(z) := 2^{\alpha} \Gamma(\alpha + 1) (J_{\alpha}(z)/z^{\alpha})$. We have, for $\alpha \neq 0$, $\pm 1, \pm 2, ...,$

$$\frac{\phi_{-\alpha}(\sqrt{z})}{\alpha\phi_{\alpha}(\sqrt{z})} = \sum_{p=0}^{\infty} e(p; \alpha) z^{p},$$
(13)

where the series converges for $|z| < |j_1(\alpha)|^2$.

3. LEMMAS

The proof of Theorem 1 is based on the following result.

LEMMA 1. Let p be a nonnegative integer and $p < \Re(\alpha) < 2p + \frac{1}{2}$. If $-1 \leq \lambda \leq 1$ then we have

$$\int_{0}^{\infty} x^{\alpha - 2p - 1} J_{\alpha}(x) \cos(\lambda x) \, dx = \sum_{j=0}^{p} \frac{(-1)^{j} 2^{\alpha - 2p + 2j - 1} \Gamma(\alpha - p + j) \, \lambda^{2j}}{(p - j)! \, (2j)!}.$$
 (14)

Proof. Let β , μ , ν be complex numbers and let a, b be real numbers. It is known [6, Sect. 13.4] that

$$\int_{0}^{\infty} \frac{J_{\mu}(ax) J_{\nu}(bx)}{x^{\beta}} dx = \frac{2^{-\beta} b^{\nu} \Gamma(1/2(\mu + \nu - \beta + 1))}{a^{\nu - \beta + 1} \Gamma(\nu + 1) \Gamma(1/2(\beta + \mu - \nu + 1))} \times F\left(\frac{1}{2} (\mu + \nu - \beta + 1), \frac{1}{2} (\nu - \beta - \mu + 1); \nu + 1; \frac{b^{2}}{a^{2}}\right)$$
(15)

provided that 0 < b < a and that the integral converges. Here,

$$F(\alpha, \beta; \gamma; z) := 1 + \frac{\alpha\beta}{\gamma} \frac{z}{1!} + \frac{\alpha(\alpha+1)\beta(\beta+1)}{\gamma(\gamma+1)} \frac{z^2}{2!} + \cdots$$

is the Gaussian hypergeometric function. We take, in (15), $\mu = \alpha$, $\nu = -\frac{1}{2}$, a = 1, $b = \lambda$ and $\beta = -\alpha + 2p + \frac{1}{2}$. We obtain

$$\int_0^\infty x^{\alpha-2p-1} J_\alpha(x) \cos(\lambda x) \, dx = \frac{2^{\alpha-2p-1}}{p!} \, \Gamma(\alpha-p) \, F\left(\alpha-p, \, -p; \frac{1}{2}; \, \lambda^2\right),$$

from which (14) follows for $0 < \lambda < 1$. The result holds by continuity for $\lambda = 0, 1$ and by symmetry for $-1 \le \lambda \le 0$.

The basic idea, in the proof of Theorem 2, is to apply (2) repeatedly to a function of the form

$$g_{\alpha}(z) := \frac{1}{z^2} \left(f(z) - \left(2^{\alpha} \Gamma(\alpha+1) \frac{J_{\alpha}(z)}{z^{\alpha}} \right)^2 f(0) \right), \tag{16}$$

where f(z) is an even entire function.

LEMMA 2. Let f be an even entire function and j a nonnegative integer. We have

$$g_{\alpha}^{(2j)}(0) = \frac{1}{(2j+2)(2j+1)} f^{(2j+2)}(0) + \frac{(-1)^{j} (2j)! (\Gamma(\alpha+1))^{2} \Gamma(2\alpha+2j+3)}{2^{2j+2}(j+1)! \Gamma(2\alpha+j+2)(\Gamma(\alpha+j+2))^{2}} f(0).$$
(17)

Proof. We use the formula [6, Sect. 5.4]

$$\frac{J_{\alpha}^{2}(z)}{z^{2\alpha}} = \sum_{j=0}^{\infty} \frac{(-1)^{j} \Gamma(2\alpha + 2j + 1)}{2^{2\alpha + 2j} j! \Gamma(2\alpha + j + 1)(\Gamma(\alpha + j + 1))^{2}} z^{2j}$$

in conjunction with

$$f(z) = \sum_{k=0}^{\infty} \frac{f^{(2j)}(0)}{(2j)!} z^{2j}.$$

We wil also need the following result [1, p. 148], known as Faa Di Bruno's formula.

LEMMA 3. We have, for j = 1, 2, ...,

$$(F(G(z))^{(j)} = \sum_{r=1}^{j} \sum_{\pi(j,r)} c(k_1, ..., k_j) F^{(r)}(G(z)) \prod_{\nu=1}^{j} (G^{(\nu)}(z))^{k_{\nu}}, \quad (18)$$

where $c(k_1, ..., k_j) := j!/k_1! \cdots k_j! (1!)^{k_1} \cdots (j!)^{k_j}$ and $\pi(j, r)$ means that the summation is extended over all nonnegative integers $k_1, ..., k_j$ such that $k_1 + 2k_2 + \cdots + jk_j = j$ and $k_1 + k_2 + \cdots + k_j = r$.

Finally, we prove a crucial lemma, the first step in the proof of Theorem 2.

LEMMA 4. Under the hypothesis of Theorem 2, we have

$$\int_{0}^{\infty} x^{2\alpha - 2p - 1} (f(x) + f(-x)) dx$$

= $\frac{2}{\tau^{2\alpha - 2p}} \sum_{k=1}^{\infty} \frac{j_{k}^{2\alpha - 2p - 2}}{(J'_{\alpha}(j_{k}))^{2}} \left(f\left(\frac{j_{k}}{\tau}\right) + f\left(-\frac{j_{k}}{\tau}\right) \right)$
+ $\frac{2^{2\alpha} (\Gamma(\alpha + 1))^{2}}{\tau^{2\alpha - 2p}} \sum_{j=0}^{p} e(p - j; \alpha) \frac{f^{(2j)}(0)}{\tau^{2j}(2j)!},$ (19)

where the $e(j; \alpha), 0 \leq j \leq p$, are rational fractions in α .

Proof. Without loss of generality, we may suppose that f(z) is even and $\tau = 1$. The function $g_{\alpha}(z)$ defined by (16) is then an even entire function of exponential type 2.

Now we prove the lemma by induction on *p*. For p = 0, we use (2) where *f* is replaced by g_{α} ; we obtain

$$\int_{0}^{\infty} x^{2\alpha+1} g_{\alpha}(x) \, dx = 2 \sum_{k=1}^{\infty} \frac{j_{k}^{2\alpha-2}}{(J'_{\alpha}(j_{k}))^{2}} f(j_{k}).$$
(20)

For $\Re(\alpha) > 0$ this equality may be written in the form

$$\int_{0}^{\infty} x^{2\alpha - 1} f(x) \, dx = 2 \sum_{k=1}^{\infty} \frac{j_{k}^{2\alpha - 2p - 4}}{(J'_{\alpha}(j_{k}))^{2}} \, f(j_{k}) + \frac{2^{2\alpha} (\Gamma(\alpha + 1))^{2}}{2\alpha} \, f(0) \quad (21)$$

since [6, p. 403]

$$\int_{0}^{\infty} \frac{J_{\alpha}^{2}(x)}{x^{2k+1}} dx = \frac{(2k)! \, \Gamma(\alpha - k)}{2^{2k+1} (k!)^{2} \, \Gamma(\alpha + k + 1)}$$
(22)

for k = 0, 1, 2, ... and $\Re(\alpha) > k$. Thus the lemma is valid for p = 0 and $e(0; \alpha) = 1/\alpha$.

Suppose that (19) holds for some positive integer p. Replacing f by g_{α} in (19), we obtain

$$2\int_{0}^{\infty} x^{2\alpha - 2p - 1} g_{\alpha}(x) dx$$

= $4\sum_{k=1}^{\infty} \frac{j_{k}^{2\alpha - 2p - 4}}{(J'_{\alpha}(j_{k}))^{2}} f(j_{k}) + 2^{2\alpha} (\Gamma(\alpha + 1))^{2} \sum_{j=0}^{p} e(p - j; \alpha) \frac{g_{\alpha}^{(2j)}(0)}{(2j)!}.$ (23)

For $\Re(\alpha) > p + 1$ this equality may be written, by Lemma 2 and (22), in the form

$$2\int_{0}^{\infty} x^{2\alpha - 2p - 3} f(x) dx$$

= $4 \sum_{k=1}^{\infty} \frac{j_{k}^{2\alpha - 2p - 4}}{(J'_{\alpha}(j_{k}))^{2}} f(j_{k})$
+ $2^{2\alpha} (\Gamma(\alpha + 1))^{2} \left(\sum_{j=0}^{p} e(p - j; \alpha) \frac{f^{(2j+2)}(0)}{(2j+2)!} + e(p + 1; \alpha) f(0) \right),$ (24)

where

$$e(p+1;\alpha) := \sum_{j=0}^{p} \frac{(-1)^{j} (\Gamma(\alpha+1))^{2} \Gamma(2\alpha+2j+3) e(p-j;\alpha)}{2^{2j+2} (j+1)! \Gamma(2\alpha+j+2) (\Gamma(\alpha+j+2))^{2}} + \frac{(2p+2)! \Gamma(\alpha-p-1)}{2^{2p+2} ((p+1)!)^{2} \Gamma(\alpha+p+2)}.$$
(25)

Obviously, if each $e(p-j; \alpha)$, $0 \le j \le p$, is a rational fraction in α , so is $e(p+1; \alpha)$. This completes the proof of the lemma.

4. PROOFS OF THE THEOREMS

Proof of Theorem 1. According to the classical theorem of Paley and Wiener, an entire function of exponential type τ , which belongs to $L^2(-\infty, \infty)$, has a representation of the form

$$f(z) = \int_{-\tau}^{\tau} e^{izt} \psi(t) dt, \qquad (26)$$

where $\psi \in L^2(-\tau, \tau)$. So, using Lemma 1,

$$\int_{0}^{\infty} x^{\alpha-2p-1} J_{\alpha}(x) \left(f\left(\frac{x}{\tau}\right) + f\left(-\frac{x}{\tau}\right) \right) dx$$

= $2 \int_{0}^{\infty} \int_{-\tau}^{\tau} x^{\alpha-2p-1} J_{\alpha}(x) \cos\left(\frac{tx}{\tau}\right) \psi(t) dt dx$
= $\int_{-\tau}^{\tau} \sum_{j=0}^{p} \frac{(-1)^{j} 2^{\alpha-2p+2j} \Gamma(\alpha-p+j)}{(p-j)! (2j)! \tau^{2j}} t^{2j} \psi(t) dt$
= $\sum_{j=0}^{p} \frac{2^{\alpha-2p+2j} \Gamma(\alpha-p+j)}{(p-j)!} \frac{f^{(2j)}(0)}{\tau^{2j}(2j)!},$ (27)

which proves Theorem 1 in the case $f \in L^2(-\infty, \infty)$. In general we consider a function of the form $(\sin(\varepsilon z)/\varepsilon z)^m f(z)$, for some positive integer *m*, and let $\varepsilon \to 0$. The passage to the limit is easily justifiable.

The relation (25) is a recurrence relation for the sequence $e(p; \alpha)$, $p = 0, 1, \dots$ Theorem 3 gives a simpler one.

Proof of Theorem 3. Given an entire function of exponential type $\tau = 1$ such that $f(x) = O(|x|^{-\delta}), x \to \pm \infty$, with $\delta > \Re(\alpha) - 2p - 1/2$, the function $h(z) := (J_{\alpha}(z)/z^{\alpha}) f(z)$ satisfies the hypothesis of Lemma 4. Hence,

$$\int_{0}^{\infty} x^{\alpha-2p-1} J_{\alpha}(x) (f(x) + f(-x)) dx$$

$$= 2^{2\alpha} (\Gamma(\alpha+1))^{2} \sum_{j=0}^{p} e(p-j;\alpha) \frac{h^{(2j)}(0)}{(2j)!}$$

$$= 2^{\alpha} (\Gamma(\alpha+1))^{2} \sum_{j=0}^{p} \sum_{k=0}^{j} \frac{(-1)^{j-k} e(p-j;\alpha)}{2^{2j-2k}(j-k)! \Gamma(\alpha+j-k+1)} \frac{f^{(2j)}(0)}{(2j)!}$$

$$= 2^{\alpha} (\Gamma(\alpha+1))^{2} \sum_{j=0}^{p} \sum_{k=0}^{p-j} \frac{(-1)^{k} e(p-j-k;\alpha)}{2^{2k}k! \Gamma(\alpha+k+1)} \frac{f^{(2j)}(0)}{(2j)!}.$$
(28)

It follows from Theorem 1 that

$$(\Gamma(\alpha+1))^{2} \sum_{j=0}^{p} \sum_{k=0}^{p-j} \frac{(-1)^{k} e(p-j-k;\alpha)}{2^{2k}k! \Gamma(\alpha+k+1)} \frac{f^{(2j)}(0)}{(2j)!}$$
$$= \sum_{j=0}^{p} \frac{2^{2j-2p} \Gamma(\alpha-p+j)}{(p-j)!} \frac{f^{(2j)}(0)}{(2j)!}.$$
(29)

Since f is arbitrary, we conclude that

$$(\Gamma(\alpha+1))^{2} \sum_{k=0}^{p-j} \frac{(-1)^{k} e(p-j-k;\alpha)}{2^{2k}k! \Gamma(\alpha+k+1)} = \frac{2^{2j-2p}\Gamma(\alpha-p+j)}{(p-j)!},$$

$$0 \le j \le p,$$
(30)

which is equivalent to (12) for $\Re(\alpha) > p$. Since both sides of (12) are rational fractions in α , it is clear that this formula remains valid for any $\alpha \neq 0, \pm 1, \pm 2, \dots$

Proof of Theorem 4. Let $E_{\alpha}(z) := \sum_{p=0}^{\infty} e(p; \alpha) z^p$. Multiplying both sides of (12) by z^{p+1} and summing over p = 0, 1, 2, ..., we obtain

$$\sum_{p=0}^{\infty} e(p+1;\alpha) z^{p+1} = \sum_{p=0}^{\infty} \sum_{k=0}^{p} \frac{(-1)^{k} \Gamma(\alpha+1) e(p-k;\alpha)}{2^{2k+2}(k+1)! \Gamma(\alpha+k+2)} z^{p+1} + \sum_{p=0}^{\infty} \frac{\Gamma(\alpha-p-1)}{2^{2p+2}(p+1)! \Gamma(\alpha+1)} z^{p+1}.$$
(31)

Permutting the order of summation, we get, after some obvious changes of variables,

$$E_{\alpha}(z) - \frac{1}{\alpha} = E_{\alpha}(z) \sum_{p=1}^{\infty} \frac{(-1)^{p-1} \Gamma(\alpha+1)}{2^{2p} p! \Gamma(\alpha+p+1)} z^{p} + \sum_{p=1}^{\infty} \frac{\Gamma(\alpha-p)}{2^{2p} p! \Gamma(\alpha+1)} z^{p}, \quad (32)$$

whence

$$E_{\alpha}(z) \sum_{p=0}^{\infty} \frac{(-1)^{p} \Gamma(\alpha+1)}{2^{2p} p! \Gamma(\alpha+p+1)} z^{p} = \sum_{p=0}^{\infty} \frac{\Gamma(\alpha-p)}{2^{2p} p! \Gamma(\alpha+1)} z^{p}.$$
 (33)

We have

$$\sum_{p=0}^{\infty} \frac{(-1)^p}{2^{2p} p! \, \Gamma(\alpha+p+1)} z^p = 2^{\alpha} \frac{J_{\alpha}(\sqrt{z})}{(\sqrt{z})^{\alpha}}.$$

Also, using the relation $\Gamma(w) \Gamma(1-w) = \pi/\sin(\pi w)$ with $w = \alpha - p$, we see that

$$\sum_{p=0}^{\infty} \frac{\Gamma(\alpha-p)}{2^{2p}p!} z^p = \frac{\pi 2^{-\alpha}}{\sin(\pi\alpha)} \frac{J_{-\alpha}(\sqrt{z})}{(\sqrt{z})^{-\alpha}}.$$

We then deduce from (33) that

$$E_{\alpha}(z) = \frac{\pi}{2^{2\alpha} \sin(\pi\alpha) (\Gamma(\alpha+1))^2} \frac{z^{\alpha} J_{-\alpha}(\sqrt{z})}{J_{\alpha}(\sqrt{z})},$$
(34)

which reduces to (13) after another application of the relation $\Gamma(w) \Gamma(1-w) = \pi/\sin(\pi w)$ with $w = -\alpha$.

Proof of Theorem 2. It remains to prove, in view of Lemma 4, that the functions $R_{N(p)}(\alpha)$, p = 0, 1, 2, ..., appearing in the right-hand side of (10), are polynomials in α of degree N(p) with leading coefficient $2^{\lfloor p/2 \rfloor}$. The function $R_{N(p)}(\alpha)$ is related to $e(p; \alpha)$ by (11); it is thus a rational fraction in α .

Our first goal is to obtain an explicit formula for $R_{N(p)}(\alpha)$. It is clear, from Theorem 3, that $R_{N(0)}(\alpha) = 1$. We may thus assume that p is a positive integer. We have, using the generating function (13),

$$p! e(p; \alpha) = \frac{1}{\alpha} \left(\frac{\phi_{-\alpha}(\sqrt{z})}{\phi_{\alpha}(\sqrt{z})} \right)^{(p)} \qquad (z = 0)$$
$$= \frac{\Gamma(\alpha - p)}{2^{2p}\Gamma(\alpha + 1)} + \sum_{j=1}^{p} {p \choose j} \frac{\Gamma(\alpha - p + j)}{2^{2p - 2j}\Gamma(\alpha + 1)} \left(\frac{1}{\phi_{\alpha}(\sqrt{z})} \right)^{(j)} \qquad (z = 0).$$
(35)

We use Lemma 3 with F(z) = 1/z, $G(z) = \phi_{\alpha}(\sqrt{z})$ and z = 0. We obtain a formula for $(1/\phi_{\alpha}(\sqrt{z}))^{(j)}$ (z = 0) which, once we substitute in (35), results in

$$p! e(p; \alpha) = \frac{\Gamma(\alpha - p)}{2^{2p} \Gamma(\alpha + 1)} + \sum_{j=1}^{p} \sum_{r=1}^{j} \sum_{\pi(j, r)} {p \choose j} (-1)^{r+j} r! c(k_1, ..., k_j) \\ \times \frac{\Gamma(\alpha - p + j)}{2^{2p} \Gamma(\alpha + 1)} \prod_{\nu=1}^{j} \left(\frac{\Gamma(\alpha + 1)}{\Gamma(\alpha + \nu + 1)} \right)^{k_{\nu}}.$$
(36)

So, we obtain the explicit formula

$$R_{N(p)}(\alpha) = 2^{\lceil 3p/2 \rceil}(\alpha - p) \prod_{\nu=1}^{p} (\alpha + \nu)^{\lceil p/\nu \rceil} \left(\frac{\Gamma(\alpha - p)}{2^{2p}\Gamma(\alpha + 1)} + \sum_{j=1}^{p} \sum_{r=1}^{j} \sum_{\pi(j, r)} \binom{p}{j} \times (-1)^{r+j} r! c(k_1, ..., k_j) \frac{\Gamma(\alpha - p+j)}{2^{2p}\Gamma(\alpha + 1)} \prod_{\nu=1}^{j} \left(\frac{\Gamma(\alpha + 1)}{\Gamma(\alpha + \nu + 1)} \right)^{k_\nu} \right).$$
(37)

In (37), each term of the form

$$\prod_{\nu=1}^{p} (\alpha + \nu)^{\lceil p/\nu \rceil} \prod_{\nu=1}^{j} \left(\frac{\Gamma(\alpha + 1)}{\Gamma(\alpha + \nu + 1)} \right)^{k_{\nu}} = \prod_{\nu=1}^{p} (\alpha + \nu)^{\lceil p/\nu \rceil} \prod_{\nu=1}^{j} (\alpha + \nu)^{-(k_{\nu} + \dots + k_{j})}$$

is, for $1 \leq j \leq p$, a polynomial in α ; indeed, we have

$$k_{\nu} + \cdots + k_{j} \leqslant \frac{1}{\nu} (\nu k_{\nu} + \cdots + jk_{j}) \leqslant j/\nu \leqslant p/\nu, \qquad 1 \leqslant \nu \leqslant j,$$

and so $[p/v] - (k_v + \cdots + k_j) \ge 0$. It then follows from (37) that the only possible poles of the rational fraction $R_{N(p)}(\alpha)$ are $\alpha = 0, 1, ..., (p-1)$.

Now we will show that

$$\lim_{\alpha \to k} (\alpha - k) R_{N(p)}(\alpha) = 0, \qquad k = 0, 1, ..., (p-1),$$
(38)

from which we infer that no pole of $R_{N(p)}(\alpha)$ could exist.

The left-hand side of (38) can be evaluated from (37); we find that

$$\lim_{\alpha \to k} (\alpha - k) R_{N(p)}(\alpha) = \frac{(-1)^{p-k} 2^{\lceil 3p/2 \rceil - 2p} (k - p)}{k!} \prod_{\nu=1}^{p} (k + \nu)^{\lceil p/\nu \rceil} \\ \times \left(\frac{1}{(p-k)!} + \sum_{j=1}^{p-k} \sum_{r=1}^{j} \sum_{\pi(j,r)} {p \choose j} \right) \\ \times \frac{(-1)^{r} r! c(k_{1}, ..., k_{j})}{(p-k-j)!} \prod_{\nu=1}^{j} \left(\frac{k!}{(k+\nu)!} \right)^{k_{\nu}} .$$
(39)

Next we will prove that the right-hand side of (39) is equal to zero. Let

$$h_k(z) := \frac{J_k(2i\sqrt{z})}{(2i\sqrt{z})^k} = \sum_{\nu=0}^{\infty} \frac{1}{2^k \nu! (k+\nu)!} z^{\nu}$$

We have, for k = 0, 1, ..., p - 1,

$$\begin{aligned} 0 &= (z^k)^{(p)} (z=0) = \left(\frac{z^k h_k(z)}{h_k(z)}\right)^{(p)} (z=0) \\ &= \sum_{j=0}^p \binom{p}{j} (z^k h_k(z))^{(p-j)} (z=0) \left(\frac{1}{h_k(z)}\right)^{(j)} (z=0) \\ &= k! \left(\frac{1}{(p-k)!} + \sum_{j=1}^{p-k} \sum_{r=1}^j \sum_{\pi(j,r)} \binom{p}{j} \frac{(-1)^r r! c(k_1, \dots, k_j)}{(p-k-j)!} \prod_{\nu=1}^j \left(\frac{k!}{(k+\nu)!}\right)^{k_\nu} \right). \end{aligned}$$

Thus (38) holds. It is clear from (37) that $R_{N(p)}(\alpha)$ has degree $N(p) = \sum_{\nu=2}^{p} [p/\nu]$. Its leading coefficient is

$$\lim_{\alpha \to \infty} \frac{R_{N(p)}(\alpha)}{\alpha^{N(p)}} = 2^{\lfloor 3p/2 \rfloor - 2p} \left(1 + \sum_{j=1}^{p} \sum_{r=1}^{j} \sum_{\pi(j,r)} {p \choose j} (-1)^{r+j} r! c(k_1, ..., k_j) \right)$$
$$= 2^{\lfloor p/2 \rfloor},$$

where the last step uses Lemma 3 with F(z) = 1/z, $G(z) = e^{-z}$ and z = 0. This completes the proof of Theorem 2.

5. CONCLUDING REMARKS

In this final section we make some additional comments concerning our results and we give a few examples.

The special case $\alpha = 2p + 1$ of Theorem 1 leads us to the following result: if f is an entire function of exponential type τ such that $f(x) = O(|x|^{-\delta})$, $x \to \pm \infty$, with $\delta > \frac{1}{2}$, then we have

$$\int_{0}^{\infty} J_{2p+1}(\tau x)(f(x) + f(-x)) dx$$

= $\sum_{j=0}^{p} {p+j \choose 2j} {2 \choose \tau}^{2j+1} f^{(2j)}(0), \qquad p = 0, 1, \dots.$ (40)

Applying (5) with p = 0 to a function of the form $\prod_{i=1}^{k} J_{\mu_i}(a_i z)/z^{\mu_i}$, we obtain the following known result [6, p. 419]:

$$\int_{0}^{\infty} x^{\alpha - M - 1} J_{\alpha}(\tau x) \prod_{j=1}^{k} J_{\mu_{j}}(a_{j}x) \, dx = 2^{\alpha - M - 1} \frac{\Gamma(\alpha)}{\tau^{\alpha}} \prod_{j=1}^{k} \frac{a_{j}^{\mu_{j}}}{\Gamma(\mu_{j} + 1)}, \tag{41}$$

where $M := \sum_{j=1}^{k} \mu_j$, $\sum_{j=1}^{k} |a_j| < \tau$ and $0 < \Re(\alpha) < \Re(M) + k/2 + 1/2$. The first polynomials appearing in Theorem 2 are $R_0(\alpha) = 1$, $R_1(\alpha) = 2\alpha + 5$, $R_2(\alpha) = 2\alpha^2 + 13\alpha + 23$, $R_4(\alpha) = 4\alpha^4 + 56\alpha^3 + 303\alpha^2 + 748\alpha + 677$, $R_5(\alpha) = 4\alpha^5 + 84\alpha^4 + 731\alpha^3 + 3319\alpha^2 + 7821\alpha + 7313$. It is empirically evident that the coefficients of $R_{N(p)}(\alpha)$ are positive integers. Finally, we note that $e(p; \alpha) = O(1/\alpha^{p+1})$ as $\alpha \to \infty$.

REFERENCES

- 1. L. Comtet, "Analyse Combinatoire," Vol. 1, Presses Universitaires de France, 1970.
- 2. C. Frappier and P. Olivier, A quadrature formula involving zeros of Bessel functions, Math. Comp. 60 (1993), 303-316.
- 3. G. R. Grozev and Q. I. Rahman, A quadrature formula with zeros of Bessel functions as nodes, Math. Comp. 64 (1995), 715-725.
- 4. S. M. Nikol'skii, "Approximation of Functions of Several Variables and Imbedding Theorems," Springer-Verlag, New York, 1975.
- 5. E. C. Titchmarsh, "Introduction to the Theory of Fourier Integrals," 2nd ed., Clarendon, Oxford, 1948.
- 6. G. N. Watson, "A Treatise on the Theory of Bessel Functions," 2nd ed., Cambridge Univ. Press, Cambridge, 1966.