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# Evaluation of integrals involving powers of ( $1-x^{\mathbf{2}}$ ) and two associated Legendre functions or Gegenbauer polynomials 

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Abstract. We express the integral

$$
\int_{-1}^{1} P_{l+\alpha}^{-\alpha}(x) P_{k+\beta}^{-\beta}(x)\left(1-x^{2}\right)^{-p-1} \mathrm{~d} x
$$

where $l, k$ are non-negative integers and $\operatorname{Re}\left[\frac{1}{2}(\alpha+\beta)-p\right]>0$ for convergence as a multiple of a terminating Saalchützian hypergeometric function ${ }_{4} F_{3}$ of unit argument and utilise our results to compute the following special integrals.
(i) $\quad \int_{-1}^{1} P_{l}^{m}(x) P_{k}^{n}(x)\left(1-x^{2}\right)^{-p-1} \mathrm{~d} x$
where $l, k, m, n$ are non-negative integers and $l \geqslant m \geqslant 0, k \geqslant n \geqslant 0, \operatorname{Re}\left[\frac{1}{2}(m+n)-p\right]>0$.

$$
\begin{equation*}
\int_{-1}^{1} C_{1}^{\alpha}(x) C_{k}^{\beta}(x)\left(1-x^{2}\right)^{(\alpha+\beta-3) / 2-p} \mathrm{~d} x \tag{ii}
\end{equation*}
$$

where $l, k$ are non-negative integers and $\operatorname{Re}\left[\frac{1}{2}(\alpha+\beta-1)-p\right]>0$. The symbols $P_{\alpha}^{\beta}(x)$ and $C_{l}^{\alpha}(x)$ represent the associated Legendre functions and Gegenbauer polynomials respectively. Both of the above integrals are expressed as multiples of a terminating Saalchützian hypergeometric function ${ }_{4} F_{3}$ of unit argument. For the special case $m=n(\alpha=\beta)$ and integral $p$, the ${ }_{4} F_{3}$ function in (i) and (ii) has $\min \left(p+1,\left|\frac{1}{2} l\right|+1\right)$ terms for $p \geqslant 0$ and $\min \left(-p, \left.\left|\frac{1}{2}\right| \right\rvert\,+1\right)$ for $p<0$. Our work generalises the known results for diagonal integrals to off-diagonal integrals of the type given in (i) and (ii).

## 1. Introduction

Associated Legendre functions and Gegenbauer polynomials appear frequently in many branches of theoretical physics where analytic expressions for integrals containing these and powers of ( $1-x^{2}$ ) are required. Recently Laursen and Mita (1981) found it necessary to evaluate integrals of the type

$$
\int_{-1}^{1}\left[P_{1}^{m}(x)\right]^{2}\left(1-x^{2}\right)^{-p-1} \mathrm{~d} x
$$

with $l, m, p$ integers, $l \geqslant m \geqslant 0, m-p>0$, and

$$
\int_{-1}^{1}\left[C_{l}^{\alpha}(x)\right]^{2}\left(1-x^{2}\right)^{\alpha-(3 / 2)-p} \mathrm{~d} x
$$

with $l, p$ integers and $\operatorname{Re}\left(\alpha-\frac{1}{2}-p\right)>0$, for applications to meson physics. They expressed their results in terms of a terminating Saalchützian hypergeometric function
of unit argument (TSHFUA) ${ }_{4} F_{3}$, in which the number of terms is $p+1$ for $p \geqslant 0$ and $(-p)$ for $p<0$. Following their work, Ullah (1984) used an operator form of the Taylor theorem to express the integral

$$
\int_{-1}^{1} P_{l}^{m}(x) P_{k}^{n}(x)\left(1-x^{2}\right)^{-p-1} \mathrm{~d} x
$$

with $l, m, k, n, p$ integers and $l \geqslant m \geqslant 0, k \geqslant n \geqslant 0, \frac{1}{2}(m+n)-p>0$ in terms of a Saalchützian hypergeometric function ${ }_{4} F_{3}$ of unit argument which in the diagonal case is terminating for $p \geqslant 0$ and not so for $p<0$ except when $l \pm m$ (and hence $k \pm n$ ) are even integers. Our purpose in the present paper is to evaluate the integral

$$
\int_{-1}^{1} P_{l}^{m}(x) P_{k}^{n}(x)\left(1-x^{2}\right)^{-p-1} \mathrm{~d} x
$$

under the conditions given above and the integral

$$
\int_{-1}^{1} C_{l}^{\alpha}(x) C_{k}^{\beta}(x)\left(1-x^{2}\right)^{(\alpha+\beta-3) / 2-p} \mathrm{~d} x
$$

where $l, k$ are non-negative integers, $p$ is an integer and $\operatorname{Re} \frac{1}{2}(\alpha+\beta-1)-p>0$. To achieve our aim, we first evaluate a more general integral

$$
I(l, \alpha ; k, \beta ; p)=\int_{-1}^{1} P_{l+\alpha}^{-\alpha}(x) P_{k+\beta}^{-\beta}(x)\left(1-x^{2}\right)^{-p-1} \mathrm{~d} x
$$

where $l$ and $k$ are non-negative integers and $\operatorname{Re}\left[\frac{1}{2}(\alpha+\beta)-p\right]>0$ for convergence of the integral. It is observed that this integral vanishes unless $\frac{1}{2}(l-k)$ is an integer. For this case, we are able to express this integral as a multiple of a TSHFUA ${ }_{4} F_{3}$. This hypergeometric function for the particular case of $m=n(\alpha=\beta)$ and integral $p$ has $\min \left(p+1,\left|\frac{1}{2} l\right|+1\right)$ terms for $p \geqslant 0$ and $\min \left(-p,\left|\frac{1}{2} l\right|+1\right)$ for $p<0$. Here $\left|\frac{1}{2} l\right|$ means the integral part of $\frac{1}{2} l$ and we have assumed that $k \geqslant l$. The special integrals we are interested in can be expressed in terms of this general integral. Indeed
$\int_{-1}^{1} P_{l}^{m}(x) P_{k}^{n}(x)\left(1-x^{2}\right)^{-p-1} \mathrm{~d} x=(-1)^{m+n} \frac{(l+m)!(k+n)!}{(l-m)!(k-n)!} I(l-m, m ; k-n, n ; p)$
and
$\int_{-1}^{1} C_{l}^{\alpha}(x) C_{k}^{\beta}(x)\left(1-x^{2}\right)^{2(\alpha+\beta-3) / 2-\rho} \mathrm{d} x=\pi \frac{\Gamma(l+2 \alpha) \Gamma(k+2 \beta)}{l!k!\Gamma(\alpha) \Gamma(\beta)} I\left(l, \alpha-\frac{1}{2} ; k, \beta-\frac{1}{2} ; p\right)$.
This paper is organised as follows. In § 2 we exhibit the evaluation of the integral $I(l, \alpha ; k, \beta ; p)$. In $\S 3$, we evaluate the special integrals in terms of the integral $I(l, \alpha ; k, \beta ; p)$. In $\S 4$, we tabulate the special integrals for the special cases where $m=n(\alpha=\beta)$ and the $p=1,0,-1,-2$, and $l$ and $k$ not necessarily equal generalising the corresponding $l=k$ results tabulated by Laursen and Mita (1981).

## 2. Evaluation of the general integral

In this section, we wish to evaluate the general integral

$$
\begin{equation*}
I(l, \alpha ; k, \beta ; p)=\int_{-1}^{1} P_{l+\alpha}^{-\alpha}(x) P_{k+\beta}^{-\beta}(x)\left(1-x^{2}\right)^{-p-1} \mathrm{~d} x \tag{1}
\end{equation*}
$$

where $l$ and $k$ are non-negative integers and we require

$$
\begin{equation*}
\operatorname{Re}\left[\frac{1}{2}(\alpha+\beta)-p\right]>0 \tag{2}
\end{equation*}
$$

for convergence.
From the definition (equation (8.704) in Gradshteyn et al (1965)) of the associated Legendre function we have

$$
\begin{equation*}
P_{l+\alpha}^{-\alpha}(x)=\frac{1}{\Gamma(\alpha+1)}\left(\frac{1+x}{1-x}\right)^{-\alpha / 2}{ }_{2} F_{1}\left[-l-\alpha, l+\alpha+1 ; \alpha+1 ; \frac{1}{2}(1-x)\right] \tag{3}
\end{equation*}
$$

which becomes on using

$$
\begin{equation*}
{ }_{2} F_{1}(\alpha, \beta ; \gamma ; z)=(1-z)^{\gamma-\alpha-\beta}{ }_{2} F_{1}(\gamma-\alpha, \gamma-\beta ; \gamma ; z) \tag{4}
\end{equation*}
$$

given in equation (9.131) in Gradshteyn et al (1965)

$$
\begin{equation*}
P_{l+\alpha}^{-\alpha}(x)=\frac{1}{\Gamma(\alpha+1)} 2^{-\alpha}\left(1-x^{2}\right)^{\alpha / 2}{ }_{2} F_{1}\left[-l, l+2 \alpha+1 ; \alpha+1 ; \frac{1}{2}(1-x)\right] . \tag{5}
\end{equation*}
$$

When $0 \leqslant x \leqslant 1,0 \leqslant \frac{1}{2}(1-x) \leqslant \frac{1}{2}$, we use the quadratic transformation (equation (9.133) in Gradshteyn et al (1965) and (4) above) to arrive at

$$
\begin{align*}
P_{l+\alpha}^{-\alpha}(x)= & \frac{1}{\Gamma(\alpha+1)} 2^{-\alpha}\left(1-x^{2}\right)^{\alpha / 2}{ }_{2} F_{1}\left[-\frac{1}{2} l, \frac{1}{2}(l+1)+\alpha ; \alpha+1 ; 1-x^{2}\right]  \tag{6a}\\
& =\frac{1}{\Gamma(\alpha+1)} 2^{-\alpha}\left(1-x^{2}\right)^{\alpha / 2} x_{2} F_{1}\left[-\frac{1}{2}(l-1), \frac{1}{2} l+\alpha+1 ; \alpha+1 ; 1-x^{2}\right] \tag{6b}
\end{align*}
$$

The above equations are valid for $0 \leqslant x \leqslant 1$. When $l$ is an even (odd) non-negative integer, we use ( $6 a$ ) ( $6 b$ )) to express $P_{l+\alpha}^{-\alpha}(x)$ as a finite series ( $x$ times a finite series) in powers of $\left(1-x^{2}\right)$. Indeed we have for $0 \leqslant x \leqslant 1$
$P_{l+\alpha}^{-\alpha}(x)=2^{-\alpha} \frac{\left(\frac{1}{2} l\right)!}{\Gamma\left[\frac{1}{2}(l+1)+\alpha\right]} \sum_{t}(-1)^{t} \frac{\Gamma\left[\frac{1}{2}(l+1)+\alpha+t\right]}{t!\left(\frac{1}{2} l-t\right)!\Gamma(\alpha+1+t)}\left(1-x^{2}\right)^{\alpha / 2+t}$
for even non-negative $l$ and
$P_{l+\alpha}^{-\alpha}(x)=\frac{2^{-\alpha}\left[\frac{1}{2}(l-1)\right]!}{\Gamma\left[\frac{1}{2} l+\alpha+1\right]} \sum_{t}(-1)^{t} \frac{\Gamma\left(\frac{1}{2} l+\alpha+1+t\right)}{t!\left[\frac{1}{2}(l-1)-t\right]!\Gamma(\alpha+1+t)} x\left(1-x^{2}\right)^{\alpha / 2+t}$
for odd non-negative $l$. In the above and in what follows, the range of summations will be dictated by the non-negativity of the arguments of the factorials present and will not be explicitly indicated. Now from equation (8.737(2)) in Gradshteyn et al (1965) for $0<x<1$ and non-negative integral $l$ we have

$$
\begin{equation*}
P_{l+\alpha}^{-\alpha}(-x)=(-1)^{\prime} P_{l+\alpha}^{-\alpha}(x) \tag{8}
\end{equation*}
$$

which shows that the integral $I(l, \alpha ; k, \beta ; p)$ is zero unless $\frac{1}{2}(l-k)$ is an even integer, i.e. when both $l$ and $k$ are even or odd integers. In what follows, we assume that $\frac{1}{2}(l-k)$ is indeed an even integer. Then (1) becomes

$$
\begin{equation*}
I(l, \alpha ; k, \beta ; p)=2 \int_{0}^{1} P_{l+\alpha}^{-\alpha}(x) P_{k+\beta}^{-\beta}(x)\left(1-x^{2}\right)^{-p-1} \mathrm{~d} x \tag{9}
\end{equation*}
$$

When $l$ and $k$ are both even integers, we use the expansion in (7a) and integrate the resulting sum term by term using

$$
\begin{equation*}
\int_{0}^{1}\left(1-x^{2}\right)^{(\alpha+\beta) / 2-p-1+t_{1}+t_{2}} \mathrm{~d} x=\frac{1}{2} \sqrt{\pi} \frac{\Gamma\left[\frac{1}{2}(\alpha+\beta)-p+t_{1}+t_{2}\right]}{\Gamma\left[\frac{1}{2}(\alpha+\beta+1)-p+t_{1}+t_{2}\right]} \tag{10}
\end{equation*}
$$

which is valid for $\operatorname{Re}\left[\frac{1}{2}(\alpha+\beta)-p+t_{1}+t_{2}\right]>0$ (this condition follows from the condition $\operatorname{Re}\left[\frac{1}{2}(\alpha+\beta)-p\right]>0$ given in (2) above), to arrive at $I(l, \alpha ; k, \beta ; p)$

$$
\begin{align*}
= & \sqrt{\pi} 2^{-(\alpha+\beta)} \frac{\left(\frac{1}{2} l\right)!\left(\frac{1}{2} k\right)!}{\Gamma\left[\frac{1}{2}(l+1)+\alpha\right] \Gamma\left[\frac{1}{2}(k+1)+\beta\right]} \sum_{t_{1} t_{2}}(-1)^{t_{1}+t_{2}} \\
& \times \frac{\Gamma\left[\frac{1}{2}(l+1)+\alpha+t_{1}\right] \Gamma\left[\frac{1}{2}(k+1)+\beta+t_{2}\right] \Gamma\left[\frac{1}{2}(\alpha+\beta)-p+t_{1}+t_{2}\right]}{t_{1}!t_{2}!\left(\frac{1}{2} l-t_{1}\right)!\left(\frac{1}{2} k-t_{2}\right)!\Gamma\left(\alpha+1+t_{1}\right)} \\
& \times\left\{\Gamma\left(\beta+1+t_{2}\right) \Gamma\left[\frac{1}{2}(\alpha+\beta+1)-p+t_{1}+t_{2}\right]\right\}^{-1} . \tag{11}
\end{align*}
$$

Now we note that the $t_{2}$ summation can be expressed in terms of a TSHFUA ${ }_{3} F_{2}$ which can be explicitly evaluated using equation (2.2(2)) in Bailey (1964). The remaining $t_{1}$ summation can be expressed in terms of a TSHFUA ${ }_{4} F_{3}$ to give
$I(l, \alpha ; k, \beta ; p)$

$$
\begin{align*}
= & 2^{-(\alpha+\beta)} \frac{\Gamma\left[\frac{1}{2}(k+1)\right] \Gamma\left(-\frac{1}{2} k-\beta\right) \Gamma\left[\frac{1}{2}(\alpha+\beta)-p\right] \Gamma\left[\frac{1}{2}(\alpha-\beta)-p\right]}{\Gamma(\beta+1) \Gamma(-\beta) \Gamma(\alpha+1) \Gamma\left[\frac{1}{2}(-k+\alpha-\beta)-p\right] \Gamma\left[\frac{1}{2}(k+\alpha+\beta+1)-p\right]} \\
& \times{ }_{4} F_{3}\left(\begin{array}{ccc}
\frac{1}{2}(l+1)+\alpha, & \frac{1}{2}(\alpha+\beta)-p, & \frac{1}{2}(\alpha-\beta)-p \\
\alpha+1, & \frac{1}{2}(-k+\alpha-\beta)-p, & \frac{1}{2}(k+\alpha+\beta+1)-p
\end{array}\right) . \tag{12}
\end{align*}
$$

The ${ }_{4} F_{3}$ in (12) can be transformed into many different forms using equation (7.2(1)) in Bailey (1964). One of these forms manifests the symmetry $l, \alpha \leftrightarrow k, \beta$. However, we are interested in the transformation which in the language of (7.2(1)) in Bailey (1964) uses

$$
z=\frac{1}{2}(\alpha-\beta)-p \quad n=\frac{1}{2} l \quad u=\alpha+1
$$

to result in

$$
I(l, \alpha ; k, \beta ; p)
$$

$$
\begin{align*}
& \Gamma\left[\frac{1}{2}(k+1)\right] \Gamma\left(-\frac{1}{2} k-\beta\right) \Gamma\left[\frac{1}{2}(\alpha+\beta)-p\right] \\
& =2^{-(\alpha+\beta)} \frac{\times \Gamma\left[\frac{1}{2}(\alpha-\beta-p)\right] \Gamma\left[\frac{1}{2}(l-k)\right] \Gamma\left[\frac{1}{2}(l+k+1)+\beta\right]}{\Gamma(\beta+1) \Gamma(-\beta) \Gamma(\alpha+1) \Gamma\left(-\frac{1}{2} k\right) \Gamma\left[\frac{1}{2}(k+1)+\beta\right]} \\
& \times \Gamma\left[\frac{1}{2}(l-k+\alpha-\beta)-p\right] \Gamma\left[\frac{1}{2}(l+k+\alpha+\beta+1)-p\right] \\
& \times_{4} F_{3}\left(\begin{array}{cccc}
\frac{1}{2}(\alpha-\beta)+p+1, & \frac{1}{2}(\alpha-\beta)-p, & -\frac{1}{2}(l-1), & -\frac{1}{2} l \\
\frac{1}{2}(k-l)+1, & -\frac{1}{2}(l+k-1)-\beta, & \alpha+1 &
\end{array}\right) . \tag{13}
\end{align*}
$$

Since in the above $l$ and $k$ are both even integers, we find, for general $\beta$ and $k \geqslant l \geqslant 0$,

$$
\begin{equation*}
\frac{\Gamma\left(-\frac{1}{2} k-\beta\right) \Gamma\left[\frac{1}{2}(l-k)\right]}{\Gamma(\beta+1) \Gamma(-\beta) \Gamma\left(-\frac{1}{2} k\right)}=(-1)^{(k-i) / 2} \frac{\left(\frac{1}{2} k\right)!}{\Gamma\left(\frac{1}{2} k+\beta+1\right)\left[\frac{1}{2}(k-l)\right]!} \tag{14}
\end{equation*}
$$

Utilising (14) and the duplication formula

$$
\begin{equation*}
\Gamma(2 x)=2^{2 x-1} \pi^{-1 / 2} \Gamma(x) \Gamma\left(x+\frac{1}{2}\right) \tag{15}
\end{equation*}
$$

(equation (8.335(1)) in Gradshteyn et al (1965)) for the gamma function in (13) we arrive at

$$
\begin{align*}
& I(l, \alpha ; k, \beta ; p)=(-1)^{(k-l) / 2} 2^{-(\alpha-\beta)} \\
& \quad \times \frac{k!\Gamma\left[\frac{1}{2}(\alpha+\beta)-p\right] \Gamma\left[\frac{1}{2}(\alpha-\beta)-p\right] \Gamma\left[\frac{1}{2}(l+k+1)+\beta\right]}{\Gamma(\alpha+1) \Gamma(k+1+2 \beta)\left[\frac{1}{2}(k-l)\right]!\Gamma\left[\frac{1}{2}(l-k+\alpha-\beta)-p\right] \Gamma\left[\frac{1}{2}(l+k+\alpha+\beta+1)-p\right]} \\
& \quad \times{ }_{4} F_{3}\left(\begin{array}{ccc}
\frac{1}{2}(\alpha-\beta)+p+1, & \frac{1}{2}(\alpha-\beta)-p, & -\frac{1}{2}(l-1), \\
\frac{1}{2}(k-l)+1, & -\frac{1}{2}(l+k-1)-\beta, & \alpha+1
\end{array} \quad ; 1\right) . \tag{16}
\end{align*}
$$

We make a few remarks about the above formula.
(i) Though it does not manifest the symmetry $l, \alpha \leftrightarrow k, \beta$, it is a very useful formula since the ${ }_{4} F_{3}$ is well defined for general $\alpha$ and $\beta$ and $k \geqslant l$ which makes $\frac{1}{2}(k-l)$ a non-negative integer.
(ii) The ${ }_{4} F_{3}$ is invariant under the transformation $p \leftrightarrow-p-1$. Thus $I(l, \alpha ; k, \beta ; p)$ and $I(l, \alpha ; k, \beta ;-p-1)$ are simply related.
(iii) Though we obtained this formula assuming that $k$ and $l$ are both even integers, we obtain the same result when we assume that $k$ and $l$ are both odd integers. For this purpose, we shall use (7b) for $P_{l+\alpha}^{-\alpha}(x), P_{k+\beta}^{-\beta}(x)$ in (9) and

$$
\begin{equation*}
\int_{0}^{1}\left(1-x^{2}\right)^{(\alpha+\beta) / 2-p-1+t_{1}+t_{2}} x^{2} \mathrm{~d} x=\frac{1}{4} \sqrt{\pi} \frac{\Gamma\left[\frac{1}{2}(\alpha+\beta)-p+t_{1}+t_{2}\right]}{\Gamma\left[\frac{1}{2}(\alpha+\beta+3)-p+t_{1}+t_{2}\right]} \tag{17}
\end{equation*}
$$

in place of (10) and follow identical steps. Thus the formula is equally valid for both cases.
(iv) For the special case when $\alpha=\beta$ and integral $p$, the hypergeometric function ${ }_{4} F_{3}$ contains $\min \left(p+1,\left|\frac{1}{2} l\right|+1\right)$ terms for $p \geqslant 0$ and $\min \left(-p,\left|\frac{1}{2} l\right|+1\right)$ for $p<0$ where $\left|\frac{1}{2} l\right|$ represents the integral part of the non-negative number $\frac{1}{2} l$. In general, the ${ }_{4} F_{3}$ contains $\left|\frac{1}{2} l\right|+1$ terms. We shall make use of this remark in $\S 4$ where we present explicit expressions for $p=1,0,-1,-2$ for the special integrals.

## 3. Evaluation of the special integrals

In order to evaluate the special integral

$$
\int_{-1}^{1} P_{l}^{m}(x) P_{k}^{n}(x)\left(1-x^{2}\right)^{-p-1} \mathrm{~d} x
$$

for $l \geqslant m \geqslant 0, \quad k \geqslant n \geqslant 0$ where $l, k, m, n$ are non-negative integers and $\operatorname{Re}\left[\frac{1}{2}(m+n)-p\right] \geqslant 0$, we take $\alpha, \beta$ in (16) for $I(l, \alpha ; k, \beta ; p)$ as non-negative integers $m$ and $n$ and replace $l, k$ by the non-negative integers $l-m, k-n$. We shall also require

$$
\begin{equation*}
P_{l}^{-m}(x)=(-1)^{m} \frac{(l-m)!}{(l+m)!} P_{l}^{m}(x) \tag{18}
\end{equation*}
$$

(equation (8.752(2)) in Gradshteyn et al (1965)) to arrive at

$$
\begin{align*}
& \int_{-1}^{1} P_{l}^{m}(x) P_{k}^{n}(x)\left(1-x^{2}\right)^{-p-1} \mathrm{~d} x \\
& =(-1)^{(1-k+m-n) / 2} 2^{-(m-n)} \\
& \times \frac{(l+m)!\Gamma\left[\frac{1}{2}(m+n)-p\right] \Gamma\left[\frac{1}{2}(m-n)-p\right] \Gamma\left[\frac{1}{2}(l+k+1-m+n)\right]}{(l-m)!m!\left[\frac{1}{2}(k-l+m-n)\right]!\Gamma\left[\frac{1}{2}(l-k)-p\right] \Gamma\left[\frac{1}{2}(l+k+1)-p\right]} \\
& \times{ }_{4} F_{3}\left(\begin{array}{cc}
\frac{1}{2}(m-n)+p+1, & \frac{1}{2}(m-n)-p, \\
\frac{1}{2}(k-l+m-n)+1, & -\frac{1}{2}(l+k-1-m+n),
\end{array}\right. \\
& \times \begin{array}{cc}
\left.\begin{array}{cc}
-\frac{1}{2}(l-m-1) & -\frac{1}{2}(l-m) \\
m+1 &
\end{array} ; 1\right)
\end{array} \tag{19}
\end{align*}
$$

where $k-n \geqslant l-m$. Note that the integral vanishes unless $(k-n) \pm(l-m)$ is an even integer. Note also that in the above result ' $p$ ' may not necessarily be an integer. We only require that $\operatorname{Re}\left[\frac{1}{2}(m+n)-p\right]>0$ for convergence.

For the special integrals involving Gegenbauer polynomials we first note the relationship

$$
\begin{equation*}
\left(1-x^{2}\right)^{\alpha / 2-1 / 4} C_{l}^{\alpha}(x)=\sqrt{\pi} \frac{\Gamma(l+2 \alpha)}{l!\Gamma(\alpha)} 2^{-\alpha+(1 / 2)} P_{l+\alpha-(1 / 2)}^{-(\alpha-1 / 2)}(x) \tag{20}
\end{equation*}
$$

between these polynomials and the associated Legendre functions, valid for a nonnegative integer $l, 0 \leqslant|x| \leqslant 1$ (compare equation (8.932(1)) in Gradshteyn et al (1965) and (5) above), which results in

$$
\begin{align*}
& \int_{-1}^{1} C_{l}^{\alpha}(x) C_{k}^{\beta}(x)\left(1-x^{2}\right)^{(\alpha+\beta-3) / 2-p} \mathrm{~d} x \\
&= \pi \frac{\Gamma(l+2 \alpha) \Gamma(k+2 \beta)}{l!k!\Gamma(\alpha) \Gamma(\beta)} 2^{-(\alpha+\beta-1)} I\left(l, \alpha-\frac{1}{2} ; k, \beta-\frac{1}{2} ; p\right) \\
&=(-1)^{(k-l) / 2} 2^{-(2 \alpha-1)} \pi \\
& \times \frac{\Gamma(l+2 \alpha) \Gamma\left[\frac{1}{2}(\alpha+\beta-1)-p\right] \Gamma\left[\frac{1}{2}(\alpha-\beta)-p\right]}{l!\Gamma(\alpha) \Gamma(\beta) \Gamma\left(\alpha+\frac{1}{2}\right)\left[\frac{1}{2}(k-l)\right]!\Gamma\left[\frac{1}{2}(l-k+\alpha-\beta)-p\right]} \\
& \times \frac{\Gamma\left[\frac{1}{2}(k+l)+\beta\right]}{\Gamma\left[\frac{1}{2}(l+k+\alpha+\beta)-p\right]} \\
& \times{ }_{4} F_{3}\left(\begin{array}{ccc}
\frac{1}{2}(\alpha-\beta)+p+1, & \frac{1}{2}(\alpha-\beta)-p & -\frac{1}{2}(l-1),
\end{array}\right.  \tag{21}\\
& \frac{\frac{1}{2}(k-l)+1,}{} \quad-\frac{1}{2}(l+k)-\beta+1, \quad \alpha+\frac{1}{2} l; 1)
\end{align*}
$$

where $k$ and $l$ are either both even or both odd non-negative integers, $k \geqslant l$ and $\operatorname{Re}\left[\frac{1}{2}(\alpha+\beta-1)-p\right]>0$. When one of $l$ and $k$ is even and the other an odd non-negative integer, the integral is zero.

## 4. Special integrals for the case when $m=n(\alpha=\beta)$ and $p$ an integer

Defining

$$
J(l, k, m ; p)=\int_{-1}^{1} P_{l}^{m}(x) P_{k}^{m}(x)\left(1-x^{2}\right)^{-p-1} \mathrm{~d} x
$$

and

$$
K(l, k, \alpha ; p)=\int_{-1}^{1} C_{l}^{\alpha}(x) C_{k}^{\alpha}(x)\left(1-x^{2}\right)^{\alpha-(3 / 2)-p} \mathrm{~d} x
$$

we use (19) and (21) to find

$$
J(l, k, m ; 0)=\frac{1}{m} \frac{(l+m)!}{(l-m)!} \quad \text { where } k \geqslant l \geqslant m>0
$$

$$
\begin{aligned}
J(l, k, m ; 1)= & \frac{(l+m)!}{2(l-m)!(m-1) m(m+1)} \\
& \times\left[l(l+1)+(m-1)(m+1)+\frac{1}{2}(k-l)(m+1)(k+l+1)\right] \\
& \text { for } k \geqslant l \geqslant m>1
\end{aligned}
$$

$J(l, k, m ;-1)=\frac{2}{(2 l+1)} \frac{(l+m)!}{(l-m)!} \delta_{k l}$
$J(l, k, m ;-2)$

$$
=(-1)^{(k-l) / 2} \frac{(l+m)!\left[l(l+1)+(m-1)(m+1)+\frac{1}{2}(k-l)(m+1)(k+l+1)\right]}{(l-m)!\left[\frac{1}{2}(k-l)+1\right]!\Gamma\left[\frac{1}{2}(l-k)+2\right](k+l-1)(k+l+1)(k+l+3)}
$$

for $k \geqslant l \geqslant m \geqslant 0$. Note that $J(l, k, m ;-2)$ is zero when $k-l \geqslant 4$.

$$
\begin{aligned}
K(l, k, \alpha ; 0)= & \pi 2^{-(2 \alpha-1)} \frac{\Gamma(l+2 \alpha)}{\left(\alpha-\frac{1}{2}\right)[\Gamma(\alpha)]^{2}} \quad \text { for } k \geqslant l \geqslant 0, \alpha>\frac{1}{2} \\
K(l, k, \alpha ; 1)= & \pi 2^{-2 \alpha} \frac{\Gamma(l+2 \alpha)}{\left(\alpha-\frac{3}{2}\right)\left(\alpha-\frac{1}{2}\right)\left(\alpha+\frac{1}{2}\right)[\Gamma(\alpha)]^{2}} \\
& \times\left[\left(l+\alpha-\frac{1}{2}\right)\left(l+\alpha+\frac{1}{2}\right)+\left(\alpha-\frac{3}{2}\right)\left(\alpha+\frac{1}{2}\right)+\frac{1}{2}(k-l)\left(\alpha+\frac{1}{2}\right)(k-l+2 \alpha)\right] \\
& \text { for } k \geqslant l \geqslant 0, \alpha>\frac{3}{2}
\end{aligned}
$$

$$
K(l, k, \alpha ;-1)=\pi 2^{-(2 \alpha-1)} \frac{\Gamma(l+2 \alpha)}{l!(l+\alpha)[\Gamma(\alpha)]^{2}} \delta_{k l} \quad \text { where } \alpha>-\frac{1}{2}
$$

$$
K(l, k, \alpha ;-2)=(-1)^{(k-l) / 2} \pi 2^{-2 \alpha} \frac{\Gamma(l+2 \alpha)}{l![\Gamma(\alpha)]^{2}}
$$

$$
\times\left(\frac{\left(l+\alpha-\frac{1}{2}\right)\left(l+\alpha+\frac{1}{2}\right)+\left(\alpha-\frac{3}{2}\right)\left(\alpha+\frac{1}{2}\right)+\frac{1}{2}(k-l)\left(\alpha+\frac{1}{2}\right)(k+l+2 \alpha)}{\left[\frac{1}{2}(k-l)+1\right]!\Gamma\left[\frac{1}{2}(l-k)+2\right]\left[\frac{1}{2}(k+l)+\alpha-1\right]\left[\frac{1}{2}(k+l)+\alpha\right]\left[\frac{1}{2}(k+l)+\alpha+1\right]}\right)
$$

$$
\text { for } k \geqslant l \geqslant 0, \alpha>-\frac{3}{2} \text {. }
$$

Note that $K(l, k, \alpha ;-2)$ is zero for $|k-l| \geqslant 4$.
All the above integrals have been evaluated with $k \geqslant l$ which can always be arranged on account of the symmetry of the special integrals. The results in this section are generalisations to $k \geqslant l$ of the results obtained earlier by Laursen and Mita (1981) for $k=l$.

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