

INTERESTING PROPERTIES OF LAGUERRE POLYNOMIALS

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Recent interest in optical communication has added to the importance of study of Laguerre polynomials [1] and distribution. We will establish two propositions which arise in studies of Laguerre distribution [2].

Definition.

$$L_n^\alpha(R) \triangleq \sum_{i=0}^n \binom{n+\alpha}{n-i} \frac{(-1)^i}{i!} R^i,$$

where

$$R^i \triangleq \int x^i p(x) dx.$$

Proposition 1:

$$\int L_n^\alpha(x) p(x) dx = L_n^\alpha(R).$$

Proof.

$$\begin{aligned} \int L_n^\alpha(x) p(x) dx &= \int \sum_{i=0}^n \binom{n+\alpha}{n-i} \frac{(-1)^i}{i!} x^i p(x) dx = \sum_{i=0}^n \binom{n+\alpha}{n-i} \frac{(-1)^i}{i!} \int x^i p(x) dx \\ &= \sum_{i=0}^n \binom{n+\alpha}{n-i} \frac{(-1)^i}{i!} R^i = L_n^\alpha(R). \end{aligned}$$

Proposition 2. If $R^{i+j} = R^i R^j$, then

$$\int L_n^\alpha(x) L_m^\beta(x) p(x) dx = L_n^\alpha(R) L_m^\beta(R).$$

Proof.

$$\begin{aligned} \int L_n^\alpha(x) L_m^\beta(x) p(x) dx &= \sum_{i=0}^n \sum_{j=0}^m \binom{m+\beta}{m-j} \binom{n+\alpha}{n-i} \frac{(-1)^{i+j}}{i! j!} \int x^{i+j} p(x) dx \\ &= \sum_{i=0}^n \sum_{j=0}^m \binom{n+\alpha}{n-i} \binom{m+\beta}{m-j} \frac{(-1)^{i+j}}{i! j!} R^{i+j} \\ &= \left\{ \sum_{i=0}^n \binom{n+\alpha}{n-i} \frac{(-1)^i}{i!} R^i \right\} \left\{ \sum_{j=0}^m \binom{m+\beta}{m-j} \frac{(-1)^j}{j!} R^j \right\} \\ &= L_n^\alpha(R) L_m^\beta(R). \end{aligned}$$

CONCLUSION

It is interesting to note that if $p(x) > 0$ and $\int p(x) dx = 1$ and $R^i < \infty \forall i$, then R^i are called moments of the random variable x . Expectation of Laguerre polynomials of random variables is Laguerre polynomials of moments.

REFERENCES

1. Sansone, G., *Orthogonal Functions*, Interscience, New York, 1959.
2. Gagliardi, R. M., "Photon Counting and Laguerre Detection," *IEEE Transactions in Information Theory*, January 1972, Vol. IT-8, No. 1.
