Expansions in Terms of Generalized Heat Polynomials and of Their Appell Transforms¹

DEBORAH TEPPER HAIMO²

Communicated by E. Becker

1. Introduction. In a recent paper [8], P. C. Rosenbloom and D. V. Widder discussed expansions of solutions u(x, t) of the heat equation $u_{xx} = u_t$ in series of polynomial solutions $v_n(x, t)$ and of their Appell transforms $w_n(x, t)$. It is our goal to extend this study by considering the generalized heat equation

(1.1)
$$\Delta_x u(x, t) = \frac{\partial}{\partial t} u(x, t),$$

where $\Delta_x f(x) = f''(x) + (2\nu/x)f'(x)$, ν a fixed positive number, and by seeking criteria for representing solutions of (1.1) in either the form

(1.2)
$$\sum_{n=0}^{\infty} a_n P_{n,\nu}(x,t)$$

 \mathbf{or}

$$(1.3) \qquad \sum_{n=0}^{\infty} b_n W_{n,\nu}(x, t),$$

where $P_{n,r}(x, t)$ is the polynomial solution of (1.1) given explicitly by

$$P_{n,\nu}(x, t) = \sum_{k=0}^{n} 2^{2k} \binom{n}{k} \frac{\Gamma(\nu + \frac{1}{2} + n)}{\Gamma(\nu + \frac{1}{2} + n - k)} x^{2n-2k} t^{k},$$

and $W_{n,\nu}(x,t)$ is its Appell transform. Note that $P_{n,0}(x,t) = v_{2n}(x,t)$, the ordinary heat polynomials of even order defined in [8; p. 222]. Also, $P_{n,0}(x,-1) = H_{2n}(x/2)$, the Hermite polynomials of even order defined in [1; p. 222].

We establish the fact that, in general, the series (1.2) converges in a strip

¹ After completion of this paper, it was brought to the author's attention that similar results have been obtained independently by L. R. Bragg.

 $^{^2}$ The research was supported by a National Science Foundation fellowship at Harvard University.