# Table of Contents

*Acknowledgement*  

<table>
<thead>
<tr>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>i</td>
</tr>
</tbody>
</table>

*Preface*  

<table>
<thead>
<tr>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>iv</td>
</tr>
</tbody>
</table>

## 1 Introduction  

<table>
<thead>
<tr>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
</tr>
</tbody>
</table>

1.1 Special Functions  
1.2 Definitions, Notations and Results Used  
1.3 Hypergeometric Function of Two and Several Variables  
1.4 Integral Transforms  
1.5 The Classical Orthogonal Polynomials  
1.6 Operator Representations  
1.7 Fractional Integrals and Derivatives Operators  
1.8 The Modified Hermite Polynomials of One and Two Variables  
1.9 New Two Variables Analogue of Modified Hermite Polynomials  
1.10 New First Kind Analogue of Hermite Polynomials of Three and $m$-Variables  
1.11 New Second Kind Analogue of Hermite Polynomials of Three and $m$-Variables  
1.12 A Study of Hermite Polynomials of Several Variables by Burchnall’s Method  
1.13 Bedient Polynomials of Several Variables  

viii
2 A Study of Modified Hermite Polynomials of One and Two Variables

2.1 Introduction ............................................ 39
2.2 The Modified Hermite Polynomials of One Variable $H_n(x;a)$ ........ 39
2.3 Generating Function for $H_n(x;a)$ .................................. 40
2.4 Recurrence Relations ........................................... 41
2.5 Rodrigues Formula for $H_n(x;a)$ .................................. 41
2.6 Integral Representations ......................................... 42
2.7 Fractional Integrals and Derivatives ................................. 43
2.8 Hypergeometric Form of $H_n(x;a)$ .................................. 45
2.9 Orthogonality .................................................... 45
2.10 Addition Theorem ............................................... 45
2.11 Summation Formulae ............................................. 46
2.12 Expansion of Legendre Polynomials in a Series of $H_n(x;a)$ ........ 46
2.13 Binomial and Trinomial Operator Representations .................... 47
2.14 Gauss Transforms .............................................. 47
2.15 Laplace Transforms .............................................. 48
2.16 Mellin Transforms .............................................. 48
2.17 Limiting Relationships ........................................... 48
2.18 Other Results for $H_n(x;a)$ ...................................... 48
2.19 Modified Hermite Polynomials of Two Variables .................... 49
2.20 Recurrence Relations for $H_n(x,y;a)$ .................................. 51
2.21 Relation Between $H_n(x,y;a)$ and $H_n(x;a)$ ...................... 53
2.22 More Generating Function for $H_n(x,y;a)$ .......................... 53
2.23 Rodrigues Formula for $H_n(x,y;a)$ .................................. 55
2.24 Special Properties for $H_n(x,y;a)$ .................................. 56
2.25 Expansion of Polynomials ........................................... 58
2.26 Binomial and Trinomial Operator Representations of $H_n(x,y;a)$ .... 60

3 A Study of a New Two Variables Analogue of Modified Hermite Polynomials

ix
3.1 Introduction ............................................................... 62
3.2 Definition ................................................................. 62
3.3 Generating Function for $\tilde{H}_n(x, y; a)$ ............................ 63
3.4 Special Properties of $\tilde{H}_n(x, y; a)$ ............................... 66
3.5 Recurrence Relations .................................................... 71
3.6 Relation Between $\tilde{H}_n(x, y; a)$ and $H_n(x; a)$ ............... 72
3.7 The Rodrigues Formula .................................................. 75
3.8 Legendre Polynomials in a Series of $\tilde{H}_n(x, y; a)$ ............ 75
3.9 Binomial and Trinomial Operator Representations of $\tilde{H}_n(x, y; a)$ ................................. 78
3.10 A Particular Case of (3.2.1): ......................................... 79

4 A Study of a New First Kind Analogue of Hermite Polynomials of
Three and $m$-Variables .................................................... 85
4.1 Introduction ............................................................... 85
4.2 Three Variables Analogue of First Kind of Hermite polynomials .... 85
4.3 Generating Function for $H_n(x, y, z)$ ............................... 86
4.4 Special Properties ....................................................... 89
4.5 Recurrence Relations .................................................... 99
4.6 Relation Between $H_n(x, y, z)$ and $H_n(x)$ ........................ 100
4.7 The Rodrigues Formula .................................................. 103
4.8 Expansion of Polynomials .............................................. 103
4.9 Binomial and Trinomial Operator Representations .................. 106
4.10 $m$-Variable Analogue of First Kind of Hermite Polynomials .... 107

5 A Study of a New Second Kind Analogue of Hermite Polynomials
of Three and $m$-Variables .................................................. 118
5.1 Introduction ............................................................... 118
5.2 Three Variables Analogue of Second Kind of Hermite Polynomials .. 118
5.3 Generating Function for $\tilde{H}_n(x, y, z)$ ............................... 119
5.4 Special Properties for $\tilde{H}_n(x, y, z)$ .................................. 122
5.5 Recurrence Relations for $\tilde{H}_n(x, y, z)$ ............................... 133
5.6 Relation Between $\tilde{H}_n(x, y, z)$ and $H_n(x)$ \hspace{1cm} 134
5.7 The Rodrigues Formula \hspace{1cm} 137
5.8 Expansion of Legendre Polynomials in a Series of $\tilde{H}_n(x, y, z)$ \hspace{1cm} 137
5.9 Binomial and Trinomial Operator Representations \hspace{1cm} 140
5.10 $m$-Variable Analogue of Second Kind of Hermite Polynomials \hspace{1cm} 141

6 Extension of Burchnall’s Technique \hspace{1cm} 153
6.1 Introduction \hspace{1cm} 153
6.2 Extension in Two Variables \hspace{1cm} 155
6.3 Extension in Three Variables \hspace{1cm} 156
6.4 Extension in $m$-Variables \hspace{1cm} 158

7 A Study of Bedient Polynomials \hspace{1cm} 161
7.1 Introduction \hspace{1cm} 161
7.2 Generating Integrals \hspace{1cm} 161
7.3 Binomial and Trinomial Operator Representations \hspace{1cm} 164
7.4 Hypergeometric Representations \hspace{1cm} 166
7.5 Relationship with Generalized Rice Polynomials \hspace{1cm} 167
7.6 Fractional Integrals \hspace{1cm} 167
7.7 Fractional Derivatives \hspace{1cm} 171
7.8 Laplace Transforms \hspace{1cm} 172
7.9 Mellin Transform \hspace{1cm} 173

8 A Study of Bedient Polynomials of Several Variables \hspace{1cm} 174
8.1 Introduction \hspace{1cm} 174
8.2 Bedient Polynomials of Two Variables \hspace{1cm} 174
8.3 Generating Functions \hspace{1cm} 175
8.4 Generating Integrals \hspace{1cm} 175
8.5 Expansion of Polynomials \hspace{1cm} 177
8.6 Bedient Polynomials of Three Variables \hspace{1cm} 180
8.7 Generating Functions for Bedient Polynomials of Three Variables \hspace{1cm} 180
8.8 Generating Integrals for Bedient Polynomials of Three Variables \hspace{1cm} 181