

5. Expand the generating function for the Hermite polynomials to show that

$$\sum_{m,n=0}^{\infty} \frac{s^m t^n}{m! n!} H_m(x) H_n(x) e^{-x^2} = e^{-x^2 + 2x(s+t) - (s^2 + t^2)}.$$

Integrate both sides over  $x$  and use the orthogonality of the Hermite polynomials to deduce their normalization.