

ON THE ASYMPTOTIC PROPERTIES OF A CERTAIN CLASS OF
TCHEBYCHEFF POLYNOMIALS

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1. Denote by

$$(1) \quad \phi_n(p; x) = a_n(p)(x^n - S_n(p)x^{n-1} + \dots) \quad (n=0, 1, 2, \dots; a_n > 0)$$

a system of orthogonal and normal "Tchebycheff polynomials" corresponding to a given interval (a, b) with the "characteristic function" $p(x)$ integrable and not negative in (a, b) . These polynomials are uniquely determined by means of the relations:

$$(2) \quad \int_a^b p(x)\phi_m(p; x)\phi_n(p; x)dx = \begin{cases} 0, & m \neq n, \\ 1, & m = n. \end{cases}$$

In the case where (a, b) is finite and $p(x) = (x-a)^{\alpha-1}(b-x)^{\beta-1}$ ($\alpha, \beta > 0$) we get Jacobi's polynomials.

Tchebycheff polynomials, it is well known, are closely connected with the continued fractions:

$$(3) \quad \int_a^b \frac{p(y)}{x-y} dy \sim \frac{\lambda_1(p)}{x-c_1 - \frac{\lambda_2(p)}{x-c_2 - \dots}}$$

$$(4) \quad \int_a^b \frac{p(y)}{x-y} dy \sim \frac{1}{l_1x + \frac{1}{l_2 + \frac{1}{l_3x + \dots}}} = \frac{b_1(p)}{x - \frac{b_2(p)}{1 - \frac{b_3(p)}{x - \dots}}} \quad (0 \leq a < b).$$

2. Consider two characteristic functions $p(x)$ and $p_1(x)$, where

$$(5) \quad p_1(x) = \Pi(x)p(x) \equiv (cx^s + \dots)p(x) = c \prod_{i=1}^s (x-a_i)p(x),$$

the polynomial $\Pi(x)$ having real non-negative coefficients in (a, b) .

We then have

$$(6) \quad \Pi(x)\phi_n(p_1; x) = \sum_{i=0}^s h_{n+i}^{(n)} \phi_{n+i}(p; x);$$

3° $s=2$; $\Pi(x) = (x - \xi)^2$, ξ —any real number whatever. Making use of Darboux's formula

$$(13) \quad K_n(p, x) \equiv \sum_0^n \phi_i^2(p; x) = \frac{a_n(p)}{a_{n+1}(p)} [\phi'_{n+1}(x) \phi_n(x) - \phi'_n(x) \phi_{n+1}(x)]^*,$$

which is a particular case of the formula

$$(14) \quad K_n(p; x, y) \equiv \sum_0^n \phi_i(p; x) \phi_i(p; y) = \frac{a_n(p)}{a_{n+1}(p)} \frac{\phi_{n+1}(x) \phi_n(y) - \phi_n(x) \phi_{n+1}(y)}{x - y},$$

we obtain:

$$(15) \quad \begin{cases} \frac{\phi_{n+1}^2(p; \xi)}{K_n(p; \xi)} = \frac{a_{n+1}^2(p)}{a_n^2(p)} - 1 \equiv a_n, \\ \frac{\phi_{n+1}^2(p; \xi)}{\phi_n^2(p; \xi)} = \frac{a_n}{a_{n-1}} \frac{a_n^2(p)}{a_{n-1}^2(p)}, \\ \left[\frac{\phi_{n+1}(p; x)}{\phi_n(p; x)} \right]_{x=\xi}' = \frac{a_{n+1}(p)}{a_n(p)} \cdot \frac{1}{a_n}. \end{cases}$$

Formulae (15) hold for any real ξ and for any characteristic function $p(x)$ and enable us to find the asymptotic expression (for $n \rightarrow \infty$) of $\frac{\phi_{n+1}(p; \xi)}{\phi_n(p; \xi)}$, also that of $K_n(p; \xi)$ in many cases.

We can apply (15) also to an infinite interval, for instance, to the polynomials of Hermite-Tchebycheff [$p(x) = e^{-x^2}$; $(a, b) = (-\infty, +\infty)$].

4. From now on we shall assume (a, b) finite. Suppose $p(x)$ satisfies certain general conditions (I°, II°) given in my paper: "Sur le développement de l'intégrale $\int_a^b \frac{p(y)}{x-y} dy \dots$ "† Then‡:

$$(16) \quad \begin{cases} a_n(p) = \left(\frac{4}{b-a}\right)^n A(p) (1+0(1)) \\ S_n(p) = n \left(\frac{b+a}{2}\right) + \sigma(p) + 0(1), \end{cases}$$

where $A(p) > 0$ and $\sigma(p)$ do not depend upon n .

The proof of (16) is based upon the relations (2) and upon the fact that in the case under consideration

$$(17) \quad a_n(p) \sim \frac{2^{2n}}{(b-a)^n}.$$

*Darboux, *Mémoire sur l'approximation des fonctions des grands nombres...*, Jour. de Math., III sér., t. IV (1878), 5-57, 377-416, p. 413.

†Rend. Circ. Mat. Palermo. t. 47 (1923), 25-46, p. 26.

‡Ibid., p. 37.

In addition to (16), if $0 \leq a < b$, we have also (see (4)):

$$(18) \quad b_{2n}(p) \rightarrow \left(\frac{\sqrt{b} + \sqrt{a}}{2} \right)^2, \quad b_{2n+1}(p) \rightarrow \left(\frac{\sqrt{b} - \sqrt{a}}{2} \right)^2 \quad (n \rightarrow \infty).$$

Using formulae (15, 16), we establish the following theorems:

Theorem I. For any real ξ and for any $p(x)$ subjected to the conditions (I°, II°) above we have, as $n \rightarrow \infty$:

$$1^\circ \quad \frac{K_{n+1}(p; \xi)}{K_n(p; \xi)} \rightarrow \begin{cases} \frac{(\sqrt{|\xi-a|} + \sqrt{|\xi-b|})^4}{(b-a)^2}, & (\xi \leq a \text{ or } \geq b), \\ 1, & (a \leq \xi \leq b); \end{cases}$$

$$2^\circ \quad \frac{\phi_{n+1}^2(p; \xi)}{K_n(p; \xi)} \rightarrow \begin{cases} \left(\frac{4}{b-a} \right)^2 \sqrt{(\xi-a)(\xi-b)} [\sqrt{|\xi-a|} + \sqrt{|\xi-b|}]^2, & (\xi \leq a \text{ or } \geq b), \\ 0, & (a \leq \xi \leq b); \end{cases}$$

$$3^\circ \quad \frac{\phi_{n+1}(p; \xi)}{\phi_n(p; \xi)} = \pm \frac{(\sqrt{|\xi-a|} + \sqrt{|\xi-b|})^2}{b-a} = \frac{4}{b-a} z_1, \quad \begin{cases} (+, \xi \geq b) \\ (-, \xi \leq a) \end{cases}$$

z_1 being the root of the equation $z^2 - z \left(\xi - \frac{b+a}{2} \right) + \left(\frac{b-a}{4} \right)^2 = 0$ with the larger modulus;

$$4^\circ \quad \left[\frac{\phi_{n+1}(p; x)}{\phi_n(p; x)} \right]_{x=\xi}' \rightarrow \frac{1}{b-a} \frac{(\sqrt{|\xi-a|} + \sqrt{|\xi-b|})^2}{\sqrt{(\xi-a)(\xi-b)}}, \quad (\xi < a \text{ or } > b).$$

Formula 3° proves (for ξ real) the famous Poincaré's theorem* *completely*, i.e., it gives exactly the root of the characteristic equation involved. The above results are a particular case of a more general theorem.

Theorem II. In the development (6) there exists

$$\lim_{n \rightarrow \infty} h_{n+i}^{(n)} = h_i \quad (i=0, 1, 2, \dots, s),$$

provided $p(x)$ satisfies the conditions (I°, II°).

Making use of formulae (7, 8), from *Theorem II* we derive

Theorem III. Consider s arbitrary points a_1, a_2, \dots, a_s (real or complex) subjected to the condition that $\Pi(x) \equiv \pm \prod_{i=1}^s (x-a_i)$ has real coefficients and is not negative in (a, b) . Form all determinants $\Delta_{n,i}$, given by (8). Then, as $n \rightarrow \infty$, $\frac{\Delta_{n,i}}{\Delta_{n,s}}$ tends to a certain limit ($i=0, 1, 2, \dots, s-1$).

*Sur les équations linéaires . . . , Amer. Jour. Math., v. VII, 1885, 203-285 p. 217.

5. We now use the results obtained by Szegő† and introduce the following *Definition*: $p(x)$ is a “function (S)” if

1°. $p(x) \geq 0$ and is almost everywhere positive in (a, b) ;

2°. $p(x)$ and $\frac{\log p(x)}{\sqrt{(x-a)(b-x)}}$ are (IL), i.e., integrable in Lebesgue’s sense in (a, b) .

Theorem IV. Formulae (16, 18), and therefore Theorems I, II, III, hold for any characteristic function (S). Furthermore, under certain general conditions for $p(x)$,

$$(19) \quad a_n(p) = \frac{2^{2n}}{(b-a)^n} \sqrt{\frac{2}{(b-a)\pi}} e^{-\frac{1}{2\pi} \int_a^b \frac{\log p(x)}{\sqrt{(x-a)(b-x)}} dx} (1+0(1)),$$

$$(20) \quad S_n(p) = \frac{n}{2} (b+a) + \frac{1}{2\pi} \int_a^b \frac{\{x - \frac{1}{2}(b+a)\} \log p(x)}{\sqrt{(x-a)(b-x)}} dx + 0(1).$$

Formula (19) was given by Szegő† and can be derived, by using (18). Formula (20) seems to be a new formula, giving the asymptotic expression of the sum of the roots of $\phi_n(p; x)$ for $n \rightarrow \infty$.

If we take, for example,

$$(a, b) = (-1, 1), \quad p(x) = (1+x)^{\alpha-1} (1-x)^{\beta-1} q(x)$$

$$\alpha, \beta > 0, \quad q(x) \equiv q(-x), \quad \text{for } -1 \leq x \leq 1,$$

we get, using (20):

$$S_n(p) = \frac{1}{2}(\alpha - \beta),$$

a result obtained in a different way in my paper previously referred to‡.

It is interesting to notice that the comparison of Szegő’s formula (19) with the results given in *Theorem I* enables us to evaluate certain definite integrals. For example:

$$(21) \quad \int_a^b \frac{\log [(\xi-x)^2]}{\sqrt{(x-a)(b-x)}} dx = \begin{cases} 4\pi \log \left\{ \frac{\sqrt{|\xi-b|} + \sqrt{|\xi-a|}}{2} \right\}, & \xi \leq a \text{ or } \geq b, \\ 2\pi \log \left(\frac{b-a}{4} \right), & a \leq \xi \leq b. \end{cases}$$

6. Using (18) and a linear transformation of the interval we derive the following formulae:

$$(22) \quad \begin{cases} K_n(p; \xi) = \sqrt{b_{2n+2}^*(p^*)} \phi_n(p; \xi) \phi_n(p_1; \xi), \\ p_1(x) = \pm(x - \xi)p(x), \quad p^*(x^*) \equiv p(\xi \pm x^*), & \begin{matrix} (+, \xi \leq a), \\ (-, \xi \geq b). \end{matrix} \\ b_{2n+2}^*(p^*) = \left(\frac{\sqrt{|a-\xi|} + \sqrt{|b-\xi|}}{2} \right)^2. \end{cases}$$

7. The following theorem gives some properties of the h_i already obtained from *Theorem II*:

†*loc. cit.*, p. 207.

‡*loc. cit.*, p. 39.

Theorem V. Suppose $p_1(x) = \Pi(x)p(x)$, where $p(x)$ is a function (S) and $\Pi(x) = c \prod_{i=1}^m (x - a_i)^{2k_i} \prod_{j=1}^e (x - a_j)^{l_j}$ ($a < a_i < b$; $\sum_{i=1}^m 2k_i + \sum_{j=1}^e l_j = s$). Consider the polynomial $\phi(x) = \sum_{i=0}^s h_i x^i$ given in Theorem II. To every a_j there corresponds a root of $\phi(x)$ of the form

$$z_j = \frac{2}{b-a} \left[a_j - \frac{b+a}{2} + \sqrt{(a_j-a)(a_j-b)} \right]$$

of multiplicity l_j . To every a_i there correspond two roots of $\phi(x)$, each of multiplicity k_i , and having the form

$$z_i^{1,2} = \cos \theta \pm \sqrt{-1} \sin \theta = \frac{2}{b-a} \left[a_i - \frac{b+a}{2} \pm \sqrt{(a_i-a)(a_i-b)} \right],$$

$$\cos \theta = \frac{2}{b-a} \left(a_i - \frac{b+a}{2} \right).$$

8. We apply the general results given above to a special case—a generalization of Jacobi's polynomials. Namely, we take

$$(23) \quad \begin{cases} p(x) = (x-a)^{\alpha-1} (b-x)^{\beta-1} \Pi(x), & (\alpha, \beta > 0), \\ \Pi(x) = cx^s + \dots - \text{polynomial}; & \Pi(a)\Pi(b) \neq 0. \end{cases}$$

Without loss of generality we assume $(a, b) = (0, 1)$.

Using the properties of Jacobi's polynomials*, we get the following results:

$$(24) \quad \begin{cases} 1^\circ \quad 0 < \xi < 1, \quad \Pi(x) = (x-\xi)^{2m} \Pi_1(x), & (m \geq 0, \quad \Pi_1(\xi) \neq 0); \\ \phi_n^{(e)}(p; \xi) = n^{m+e} [C_e \cos(n\theta + c_e) + \epsilon_n(\xi)], & (2\xi - 1 = \cos \theta), \\ K_n(p; \xi) = n^{2m+1} C(1 + \epsilon_n(\xi)), \end{cases}$$

where C, C_e, c_e do not depend upon n , and e is any finite positive integer or zero, while $\epsilon_n(\xi)$ represents a quantity which $\rightarrow 0$ as $n \rightarrow \infty$.

2° $\xi = 0, +1$;

$$(25) \quad \begin{cases} \phi_n^{(e)}(p; 0) = (-1)^{n-e} n^{\alpha-\frac{1}{2}+2e} C_e'(1+0(1)), & (C_e' \neq 0), \\ \phi_n^{(e)}(p; 1) = n^{\beta-\frac{1}{2}+2e} C_e''(1+0(1)), & (C_e'' \neq 0), \\ K_n(p; 1) = C_{1,2} n^{2\beta} (1+0(1)), & (C_{1,2} \neq 0). \end{cases}$$

3° ξ is any real or complex number not in the interval $(0, 1)$;

$$(26) \quad \begin{cases} \phi_n^{(e)}(p; \xi) = n^e z^n f_e(z) (1 + \epsilon_n(z)), \\ K_n(p; \xi) = |z|^{2n} f(z) (1 + \epsilon_n(z)), \\ |z| \equiv |2\xi - 1 + \sqrt{4\xi^2 - 4\xi}|, \quad z \rightarrow \infty \text{ as } \xi \rightarrow \infty; \end{cases}$$

*Darboux, *loc. cit.*, pp. 43, 44.

where $f_e(z), f(z)$ do not depend upon n and are $\neq 0$.

Our formulae permit us to find also the asymptotic expression of

$$\sum_{i=0}^n \phi_i(p; \xi) \phi_i(p; \eta),$$

where ξ and η are any two numbers real or complex.

9. In the case under consideration (see formula (23); $a=0, b=1$) we are able to make the results concerning b_n, l_n in the continued fractions (4) more precise as follows:

$$(27) \quad \begin{cases} b_{2n} = \frac{1}{4} + \frac{2a-1}{8n} + \delta_n, & b_{2n+1} = \frac{1}{4} - \frac{2a-1}{8n} + \delta'_n, & (\delta_n, \delta'_n \rightarrow 0 \text{ as } n \rightarrow \infty); \\ l_{2n+1} = \phi_n^2(0) = n^{2a-1} C'(1+0(1)) & (C' \neq 0), & l_{2n} l_{2n+1} \rightarrow -4 \text{ as } n \rightarrow \infty^*. \end{cases}$$

10. In conclusion we consider the $n+1$ zeros of $\phi_{n+1}(p; x)$. These zeros, indicated by the notation $x_i^{(n+1)}$ ($i=1, \dots, n+1$), satisfy the inequalities:

$$(28) \quad 0 < x_1^{(n+1)} < x_2^{(n+1)} \dots < x_{n+1}^{(n+1)} < 1.$$

Using formula (13), we get:

$$(29) \quad \begin{cases} x_1^{(n+1)} < \frac{a_n(p)}{a_{n+1}(p)} \frac{|\phi_{n+1}(p; 0)|}{\sqrt{K_n(p; 0)}}, \\ 1 - x_{n+1}^{(n+1)} < \frac{a_n(p)}{a_{n+1}(p)} \frac{\phi_{n+1}(p; 1)}{\sqrt{K_n(p; 1)}}. \end{cases}$$

In any arbitrarily small interval $0 < a < \beta < 1$ there exists at least one point $x = \lambda$ such that $\phi_n(p; \lambda) \neq 0$, for any n . Call $\delta_n(\lambda)$ the shortest distance from the point λ to the roots $x_i^{(n+1)}$ ($i=1, 2, \dots, n+1$). Then:

$$(30) \quad \delta_n(\lambda) < \frac{a_n(p)}{a_{n+1}(p)} \frac{|\phi_{n+1}(p; \lambda)|}{\sqrt{K_n(p; \lambda)}}.$$

Formulae (29, 30) hold for any $p(x)$ and give, if $p(x)$ is a function (S):

$$(31) \quad 1 + x_1^{(n+1)}, 1 - x_{n+1}^{(n+1)}, \delta_n(\lambda) \rightarrow 0 \text{ as } n \rightarrow \infty,$$

as is well known.

In the case of $p(x)$ given by (23), we have more precisely:

$$(32) \quad \begin{cases} x_1^{(n+1)}, 1 - x_{n+1}^{(n+1)} = O(n^{-\frac{1}{2}}), \\ \delta_n(\lambda) = O(n^{-\frac{1}{2}}). \end{cases}$$

*See my paper in the Rend. Circ. Mat. Palermo, pp. 41-42.

11. Using the results given above we can find the asymptotic expressions for the coefficients of $\phi_n(p; x)$. Thus we find, for example, if $(a, b) = (-1, 1)$:

$$(33) \quad \begin{cases} \phi_n(p; x) = a_n(p) (x^n - S_n(p)x^{n-1} + d_{n, n-2}(p)x^{n-2} + \dots), \\ d_{n, n-3}(p) = n(d(p) + O(1)), \end{cases}$$

where $d(p)$ does not depend upon n^* .

12. In the case $(a, b) = (-1, 1)$, $\alpha = \beta$, $\Pi(x) \equiv \Pi(-x)$ we have, if $\Pi(x) = x^{2m}\Pi_1(x)$ ($\Pi_1(0) \neq 0$):

$$(34) \quad \begin{cases} \phi_n^{(l)}(p; 0) = (-1)^{\frac{n-l}{2}} C n^{m+l} (1 + O(1)), & \text{for } n \equiv l \pmod{2}, \quad (C \neq 0) \\ \phi_n^{(l)}(p; 0) = 0 & \text{for } n \equiv l+1 \pmod{2}. \end{cases}$$

The proof of (34) is based upon the following Lemma:

Lemma. Consider the interval $(-h, h)$ (finite or infinite) with the characteristic function $p(x)$ such that

$$p(x) \equiv p(-x) \text{ for } -h \leq x \leq h.$$

Consider also the interval $(0, h^2)$ with

$$p_1(x) \equiv \frac{p(\sqrt{x})}{\sqrt{x}}, \quad p_2(x) \equiv \sqrt{x} p(\sqrt{x}).$$

Then,

$$\phi_{2n}(p; x) \equiv \phi_n(p_1; x^2); \quad \phi_{2n+1}(p; x) \equiv x\phi_n(p_2; x^2).$$

Using this Lemma we reduce in many cases the investigation of Tchebycheff polynomials corresponding to $(-\infty, \infty)$ to those corresponding to $(0, \infty)$. This is, for example, the case of the two systems of Tchebycheff polynomials: Hermite-Tchebycheff and Laguerre-Tchebycheff.

*See my paper, *loc. cit.*, p. 46.