

A characterization of the orthogonal polynomials

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Abstract

We give a characterization of the orthogonal polynomials using certain inequalities linked to the scalar product between a fixed function ϕ and any convex function of order $n - 1$.

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1 Introduction

We denote by I the interval $[0, 1]$, $\dot{I} = (0, 1)$ and by e_i the monomial $e_i : [0, 1] \rightarrow \mathbb{R}$, $e_i(x) = x^i$, $i = 0, 1, 2, \dots$

Definition 1 *Let $J \subset \mathbb{R}$ be an interval. A function $f : J \rightarrow \mathbb{R}$ is called nonconcave of order $n - 1$ on J if for every system $\{x_0, x_1, \dots, x_n\}$ of distinct points from J we have*

$$[x_0, x_1, \dots, x_n; f] \geq 0,$$

where $[x_0, x_1, \dots, x_n; f]$ is the divided difference of function f on a system of distinct points $\{x_0, x_1, \dots, x_n\}$, $x_k \in J$.

In the following we denote by $K_{n-1}(\dot{I})$ the set of nonconcave functions of order $n - 1$ on \dot{I} with the property that $\int_0^1 x^k f(x) dx$, $k \in \{0, 1, \dots, n\}$ exist. Let us denote by P_n the Legendre polynomial of degree n on the interval I .

N. Ciorănescu ([1], [2], [3]) proved the following result:

Let $f \in K_{n-1}(\dot{I}) \cap C^n(\dot{I})$. Then there exists a point $\theta = \theta(f) \in \dot{I}$ such that

$$(1) \quad \int_0^1 P_n(x) f(x) dx = K \frac{f^{(n)}(\theta)}{n!},$$

where $K = \int_0^1 x^n P_n(x) dx$.

A. Lupaş, [5], showed that for any $f \in K_{n-1}(\dot{I})$ there exist distinct points $c_i(f) \in \dot{I}$, $i = 0, 1, \dots, n$ such that the following equation holds:

$$(2) \quad \int_0^1 P_n(x) f(x) dx = K[c_0, c_1, \dots, c_n; f],$$

where $K = \int_0^1 x^n P_n(x) dx$. In fact Lupaş's result shows that the linear functional A , $A : C(I) \rightarrow \mathbb{R}$ is a P_n simple functional in the sense of T. Popoviciu ([7]).

In [5] we have extended the result obtained by A. Lupaş. We proved the following: let $A : C[0, 1] \rightarrow \mathbb{R}$ be a linear positive definite functional and P_n the orthogonal polynomial of degree n relative to the functional A . Then for every $f \in C[0, 1]$ there exist n distinct points $c_i := c_i(f)$, $c_i \in [0, 1]$, $i = 0, 1, \dots, n$ such that:

$$(3) \quad A(fP_n) = K[c_0, c_1, \dots, c_n; f], \quad K = A(e_n).$$

In [6], A. Lupaş and A. Vernescu gave a characterization of the Legendre polynomials. They proved the following.

Theorem 1 *Let $p \in \Pi_n$ a monic polynomial. A necessary and sufficient condition such that the inequality*

$$(4) \quad \int_0^1 p(x)f(x)dx \geq 0$$

holds for all $f \in K_{n-1}(\dot{I})$ is that $p = P_n^$, where P_n^* is the Legendre monic polynomial of degree n .*

The aim of this paper is to extend the result of Theorem 1.

2 Main Results

Let \mathcal{L} be a $n + 1$ -dimensional space of $C^n(I)$ and U_0, U_1, \dots, U_n a basis of \mathcal{L} .

The following definition is well known

Definition 2 *Let (U_0, U_1, \dots, U_n) be a basis of \mathcal{L} . The space \mathcal{L} is said to be an **extended Chebyshev space on I** if any nonzero element of \mathcal{L} vanishes at most n times on \dot{I} (with multiplicities).*

In the following we denote by $\Phi \subset C^{n-1}(\dot{I})$ the set of all functions ϕ for which the following conditions are satisfied:

1. For every $f \in K_{n-1}(\dot{I})$, $\int_0^1 f(x)\phi(x)dx$ is finite.
2. The space \mathcal{L} spanned by the functions $\{e_0, e_1, \dots, e_{n-1}, \phi\}$ is an $n + 1$ -dimensional extended Chebyshev space on \dot{I} .

Theorem 2 *Let $\phi \in \Phi$ be a fixed function such that*

$$(5) \quad \int_0^1 \phi(x)f(x)dx \geq 0.$$

Then, there exists a weight function w such that function ϕ can be written as

$$\phi = P_n w,$$

where P_n is the monic orthogonal polynomial of degree n on $[0, 1]$ relative to the scalar product

$$\langle f, g \rangle = \int_0^1 f(x)g(x)w(x)dx.$$

Proof. The functions $\pm e_i \in K_{n-1}$, $i = 0, 1, \dots, n-1$. From (5) we get

$$(6) \quad \int_0^1 x^i f(x)dx = 0, \quad i = 0, 1, \dots, n-1.$$

From (6) it follows that there exist n distinct points $x_i \in \dot{I}$, $i = 0, 1, \dots, n$ where the function ϕ changes its sign. The function ϕ doesn't change its sign in any other points, because $\phi \in \mathcal{L}$. Therefore, the function ϕ can be written in the following form:

$$\phi = P_n w,$$

where

$$P_n(x) = (x - x_1) \dots (x - x_n), x \in I$$

and

$$w(x) = \begin{cases} \frac{\phi(x)}{P_n(x)}, & x \in \dot{I} \setminus \{x_1, \dots, x_n\} \\ \frac{\phi'(x)}{P_n'(x)}, & x \in \{x_1, \dots, x_n\} \end{cases}$$

The function w is continuous and has the constant sign on \dot{I} . The function $P_n \in K_{n-1}(I)$ and therefore

$$\int_0^1 P_n(x)\phi(x)dx > 0$$

or

$$(7) \quad \int_0^1 P_n^2(x)w(x)dx > 0.$$

From (7), it follows that

$$w(x) > 0,$$

for every $x \in \dot{I}$ and therefore the proof is complete.

Corollary 1 *Let w be a positive function defined on $(0, 1)$, such that for every $i \in \{0, 1, \dots, n\}$, $\int_0^1 x^i w(x)dx < \infty$ and let p be a monic polynomial of degree n such that*

$$\int_0^1 f(x)p(x)w(x)dx \geq 0,$$

for every $f \in K_{n-1}(\dot{I})$. Then p coincides with the monic orthogonal polynomial of degree n relative to the scalar product

$$\langle f, g \rangle = \int_0^1 f(x)g(x)w(x)dx.$$

Proof. The proof follows from the fact that the set $\text{span}\{e_0, e_1, \dots, e_{n-1}, pw\}$, with p a monic polynomial of degree n is an extended Chebysev space on \dot{I} .

Remark 1 *For $w = 1$, we obtain the result from Theorem 1.*

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