

ON ORTHOGONAL POLYNOMIALS OF SOBOLEV TYPE: ALGEBRAIC PROPERTIES AND ZEROS*

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Abstract. In this paper the inner product $\langle f, g \rangle = \int_I fg \, d\mu + Mf(c)g(c) + Nf'(c)g'(c)$ is considered, where μ is a positive measure on the interval I , $c \in \mathbf{R}$ and $M, N \geq 0$. General algebraic properties of the orthogonal polynomials associated with $\langle \cdot, \cdot \rangle$ as well as the zeros and their location are studied. In particular, the case of a symmetric measure μ is analyzed. Finally, a second-order linear differential equation and two applications are given.

Key words. orthogonal polynomials, inner product, kernels, zeros, differential equations

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1. Introduction. Problems concerning the approximation of $C^{(k)}$ functions by polynomials, using the method of least squares, had been considered by Lewis [16], Gröbner [8], and Lesky [15]. In these papers, orthogonal polynomials associated to inner products involving derivatives appear in a natural way.

On the other hand, the study of the families of orthogonal polynomials related to inner products defined by

$$\langle f, g \rangle = \int_I fg \, d\mu + \lambda \int_I f'g' \, d\mu$$

and the properties of their zeros was begun by Althammer [1], Cohen [6], and Schäfke [22] in the case of Lebesgue measure with $I = (-1, 1)$, by Brenner [4] in the case $d\mu = e^{-x} dx$ with $I = (0, +\infty)$, and by Schäfke and Wolf [23] for the classical weights in the corresponding intervals I .

More recently, a group of Dutch mathematicians have considered similar problems for inner products

$$\langle f, g \rangle = \int_I fg \, d\mu + \sum_{k=0}^n \lambda_k f^{(k)}(0)g^{(k)}(0)$$

when $I = (0, +\infty)$ and μ is the Laguerre measure [11] or a q -discrete measure [12], as well as when μ is the Gegenbauer measure and $\langle \cdot, \cdot \rangle$ is given by

$$\langle f, g \rangle = \int_{-1}^1 fg \, d\mu + M[f(-1)g(-1) + f(1)g(1)] + N[f'(-1)g'(-1) + f'(1)g'(1)]$$

with $I = (-1, 1)$, (see [2], [3]).

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Besides, Marcellán and Ronveaux [17] have studied the most general situation when the inner product is

$$\langle f, g \rangle = \int_I fg \, d\mu + \lambda f^{(r)}(c)g^{(r)}(c),$$

where $\lambda \in \mathbf{R}^+$ and $c \in \mathbf{R}$.

Finally, results relative to zeros have been the object of a very recent work by Meijer [20] and asymptotic properties have been obtained by Marcellán and van Assche [18].

The aim of this paper is to present the most general possible treatment of the families of orthogonal polynomials associated to an inner product of type

$$\langle f, g \rangle = \int_I fg \, d\mu + Mf(c)g(c) + Nf'(c)g'(c)$$

with $c \in \mathbf{R}$ and $M, N \geq 0$.

In § 2, we study the algebraic properties of these orthogonal polynomials. An explicit representation in terms of the orthogonal polynomials associated to μ is given, as well as a five term recurrence relation, which is based on the self-adjoint character of a certain multiplication operator in the space of the polynomials. Moreover, a relation between the corresponding kernels and an analog of the Christoffel-Darboux formula is presented.

In § 3 we obtain results related to the distribution of zeros.

from the orthogonality of Q_n with respect to P_j , $j = 0, 1, \dots, n-1$, it follows that

$$\alpha_{nj} = \frac{\int_I Q_n P_j d\mu}{\int_I P_j^2 d\mu} = -\frac{MQ_n(c)P_j(c) + NQ'_n(c)P'_j(c)}{\|P_j\|^2} \quad 0 \leq j \leq n-1.$$

Then

$$(2.1) \quad Q_n(x) = P_n(x) - MQ_n(c)K_{n-1}(x, c) - NQ'_n(c)K_{n-1}^{(0,1)}(x, c),$$

where $(K_n(x, y))$ is the sequence of kernels associated to (P_n) , and $K_n^{(r,s)}(x, y)$ denotes the generalized kernel

$$K_n^{(r,s)}(x, y) = \sum_{j=0}^n \frac{P_j^{(r)}(x)P_j^{(s)}(y)}{\|P_j\|^2}.$$

If we derive in (2.1) with respect to x and evaluating at $x = c$, the values $Q_n(c)$ and $Q'_n(c)$ can be expressed as the solutions of the system,

$$(2.2) \quad \begin{aligned} P_n(c) &= Q_n(c)[1 + MK_{n-1}(c, c)] + Q'_n(c)NK_{n-1}^{(0,1)}(c, c), \\ P'_n(c) &= Q_n(c)MK_{n-1}^{(0,1)}(c, c) + Q'_n(c)[1 + NK_{n-1}^{(1,1)}(c, c)], \end{aligned}$$

whose determinant:

$$\begin{aligned} D &= 1 + MK_{n-1}(c, c) + NK_{n-1}^{(1,1)}(c, c) \\ &\quad + MN[K_{n-1}(c, c)K_{n-1}^{(1,1)}(c, c) - K_{n-1}^{(0,1)}(c, c)^2] \end{aligned}$$

is positive from the Cauchy-Schwartz inequality. Therefore,

$$(2.3) \quad \begin{aligned} Q_n(c) &= \frac{P_n(c)[1 + NK_{n-1}^{(1,1)}(c, c)] - P'_n(c)NK_{n-1}^{(0,1)}(c, c)}{D}, \\ Q'_n(c) &= \frac{-P_n(c)MK_{n-1}^{(0,1)}(c, c) + P'_n(c)[1 + MK_{n-1}(c, c)]}{D}. \end{aligned}$$

Then (2.1) becomes

$$(2.4) \quad \begin{aligned} Q_n(x) &= P_n(x) - M \frac{P_n(c)[1 + NK_{n-1}^{(1,1)}(c, c)] - P'_n(c)NK_{n-1}^{(0,1)}(c, c)}{D} K_{n-1}(x, c) \\ &\quad - N \frac{-P_n(c)MK_{n-1}^{(0,1)}(c, c) + P'_n(c)[1 + MK_{n-1}(c, c)]}{D} K_{n-1}^{(0,1)}(x, c). \end{aligned}$$

We need establish some auxiliary results.

LEMMA 2.1. Let $(P_n^c(x))$ and $(P_n^{c,c}(x))$ be the SMOP with respect to the measures $(x-c)^2 d\mu$ and $(x-c)^4 d\mu$, respectively. Then:

$$(2.5) \quad (x-c)P_{n-1}^c(x) = P_n(x) - \frac{P_n(c)}{K_{n-1}(c, c)} K_{n-1}(x, c),$$

$$(2.6) \quad P_{n-1}^c(c) = P'_n(c) - \frac{P_n(c)}{K_{n-1}(c, c)} K_{n-1}^{(0,1)}(c, c),$$

$$(2.7) \quad (x-c)P_{n-2}^{c,c}(x) = P_{n-1}^c(x) - \frac{P_{n-1}^c(c)}{K_{n-2}^c(c, c)} K_{n-2}^c(x, c),$$

$$(2.8) \quad (x-c)(y-c)K_{n-1}^c(x, y) = K_n(x, y) - \frac{K_n(x, c)K_n(c, y)}{K_n(c, c)},$$

$$(2.9) \quad (x-c)K_{n-1}^c(x, c) = K_n^{(0,1)}(x, c) - \frac{K_n^{(0,1)}(c, c)}{K_n(c, c)} K_n(x, c),$$

$$(2.9') \quad K_{n-1}^c(c, c) = K_n^{(1,1)}(c, c) - \frac{[K_n^{(0,1)}(c, c)]^2}{K_n(c, c)},$$

where $(K_n^c(x, y))$ denotes the sequence of kernels associated to (P_n^c) .

Proof. Let us consider the representation of $(x-c)P_{n-1}^c(x)$ in terms of $P_j(x)$:

$$(x-c)P_{n-1}^c(x) = P_n(x) + \sum_{j=0}^{n-1} \alpha_{n-1,j} P_j(x).$$

By using the orthogonality of the sequence (P_{n-1}^c) with respect to the measure $(x-c)^2 d\mu$ we get:

$$\alpha_{n-1,0} = \frac{P_0(c)}{\|P_0\|^2} \int_I (x-c)P_{n-1}^c(x) d\mu$$

and

$$\begin{aligned} \alpha_{n-1,j} &= \frac{1}{\|P_j\|^2} \int_I (x-c)P_{n-1}^c(x)P_j(x) d\mu \\ &= \frac{1}{\|P_j\|^2} \left[\int_I P_{n-1}^c(x) \frac{P_j(x) - P_j(c)}{x-c} (x-c)^2 d\mu + P_j(c) \int_I (x-c)P_{n-1}^c(x) d\mu \right] \\ &= \frac{P_j(c)}{\|P_j\|^2} \int_I (x-c)P_{n-1}^c(x) d\mu \end{aligned}$$

if $j = 1, \dots, n-1$.

Then

$$(x-c)P_{n-1}^c(x) = P_n(x) + K_{n-1}(x, c) \int_I (t-c)P_{n-1}^c(t) d\mu(t).$$

Evaluating at $x = c$, it follows the value of the last integral and, therefore, (2.5).

In order to prove (2.7) it suffices to consider the representation of $(x-c)P_{n-2}^{c,c}(x)$ in terms of $P_j^c(x)$ and to repeat the above argument.

If we derive (2.5) with respect to x and evaluating at $x = c$, we deduce (2.6).

Formula (2.8) can be obtained from the representation

$$(x-c)(y-c)K_{n-1}^c(x, y) = \sum_{j=0}^n \beta_{n-1,j}(y)P_j(x).$$

By using the reproducing property of the kernels and the orthogonality of P_n we have:

$$\beta_{n-1,0}(y) = \frac{(y-c)}{\|P_0\|^2} P_0(c) \int_I (x-c)K_{n-1}^c(x, y) d\mu(x)$$

and

$$\begin{aligned} \beta_{n-1,j}(y) &= \frac{(y-c)}{\|P_j\|^2} \int_I (x-c)K_{n-1}^c(x, y)P_j(x) d\mu(x) \\ &= \frac{(y-c)}{\|P_j\|^2} \left[\int_I K_{n-1}^c(x, y) \frac{P_j(x) - P_j(c)}{x-c} (x-c)^2 d\mu(x) \right. \\ &\quad \left. + P_j(c) \int_I (x-c)K_{n-1}^c(x, y) d\mu(x) \right] \end{aligned}$$

$$= \frac{1}{\|P_j\|^2} \left[P_j(y) - P_j(c) + (y-c)P_j'(c) \int_I (x-c)K_{n-1}^c(x, y) d\mu(x) \right]$$

for every $j = 1, \dots, n$.

Then,

$$(x-c)(y-c)K_{n-1}^c(x, y) = K_n(x, y) - K_n(x, c) \\ + (y-c)K_n(x, c) \int_I (t-c)K_{n-1}^c(x, t) d\mu(t).$$

Now, formula (2.8) can be derived directly from the last one.

By derivation in (2.8) with respect to y and evaluating at $y=c$ we get (2.9). In a similar way, we deduce (2.9') from (2.9). \square

The above lemma allows us to represent the kernels $K_{n-1}(x, c)$ and $K_{n-1}^{(0,1)}(x, c)$ in terms of the polynomials $P_n(x)$, $P_{n-1}^c(x)$, and $P_{n-2}^{c,c}(x)$. By substitution of these values in (2.4) we obtain the following.

PROPOSITION 2.2. *Let c be such that the condition $P_n(c)P_{n-1}^c(c) \neq 0$ is satisfied for every $n \in N$. Then, the formula*

$$(2.10) \quad Q_n(x) = (1 - \alpha_n)P_n(x) + (\alpha_n - \beta_n)(x-c)P_{n-1}^c(x) \\ + \beta_n(x-c)^2P_{n-2}^{c,c}(x),$$

where

$$Q_n(c) = [1 + NK^{(1,1)}(c, c)]P_n(c) - NK^{(0,1)}(c, c)P_{n-1}^c(c)$$

where

$$\begin{aligned}
 q_2(x, n) &= (x-c)^2 - \frac{MQ_n(c)}{\|P_{n-1}\|^2} \sum_{k=0}^1 P_{n-1}^{(k-1)}(c)(x-c)^k \\
 &\quad - \frac{NQ'_n(c)}{\|P_{n-1}\|^2} \sum_{k=0}^1 P_{n-1}^{(k)}(c)(x-c)^k, \\
 q_1(x, n) &= \frac{MQ_n(c)}{\|P_{n-1}\|^2} \sum_{k=0}^1 P_n^{(k-1)}(c)(x-c)^k \\
 &\quad + \frac{NQ'_n(c)}{\|P_{n-1}\|^2} \sum_{k=0}^1 P_n^{(k)}(c)(x-c)^k.
 \end{aligned}$$

(We denote $P_n^{(-1)}(c) = 0$.)

From (2.12), it follows that the sequence (Q_n) is strictly quasi orthogonal of order 2 with respect to the measure $(x-c)^2 d\mu$ [19] and, therefore,

$$(2.13) \quad (x-c)^2 Q_n(x) = P_{n+2}(x) + \sum_{j=n-2}^{n+1} a_{nj} P_j(x),$$

where the numbers a_{nj} can be expressed in terms of the coefficients of the polynomials $q_2(x, n)$, $q_1(x, n)$, and the coefficients of the three term recurrence relation satisfied by the SMOP (P_n) .

Now, we can obtain a recurrence relation for the orthogonal polynomials Q_n .

PROPOSITION 2.3. *The polynomials Q_n satisfy a five term recurrence relation:*

$$(2.14) \quad (x-c)^2 Q_n(x) = Q_{n+2}(x) + \sum_{j=n-2}^{n+1} \gamma_{nj} Q_j(x) \quad n \geq 0,$$

where $\gamma_{n,n-2} > 0$ ($n \geq 2$) and the convention $Q_{-1} = Q_{-2} = 0$.

Proof. Let

$$(x-c)^2 Q_n(x) = \sum_{j=0}^{n+2} \gamma_{nj} Q_j(x)$$

be the expansion of the polynomial $(x-c)^2 Q_n(x)$ with respect to the sequence (Q_n) .

Obviously, $\gamma_{n,n+2} = 1$ because Q_n is monic. On the other hand, if $0 \leq j < n-2$, $\gamma_{n,j} = 0$ from the orthogonality of the sequence (Q_n) .

The remaining coefficients $\gamma_{n,j}$ can be found as follows: from the definition of the inner product, if $n-2 \leq j \leq n+1$

$$\begin{aligned}
 \gamma_{n,j} &= \frac{\langle (x-c)^2 Q_n(x), Q_j(x) \rangle}{\langle Q_j, Q_j \rangle} \\
 &= \frac{1}{\langle Q_j, Q_j \rangle} \int_I (x-c)^2 Q_n(x) Q_j(x) d\mu(x).
 \end{aligned}$$

But from (2.13),

$$(2.15) \quad (x-c)^2 Q_j(x) = \sum_{h=j-2}^{j+2} a_{jh} P_h(x)$$

with $a_{j,j+2} = 1$, and from (2.1)

$$Q_n(x) = \sum_{h=0}^n \beta_{nh} P_h(x),$$

where $\beta_{nn} = 1$, and if $h < n$

$$\beta_{nh} = \frac{-1}{\|P_h\|^2} [MQ_n(c)P_h(c) + NQ'_n(c)P'_h(c)],$$

then,

$$\begin{aligned} & \int_I (x-c)^2 Q_n(x) Q_j(x) d\mu(x) \\ &= a_{jn} \|P_n\|^2 + \sum_{h=j-2}^{n-1} \beta_{nh} a_{jh} \|P_h\|^2 \\ &= a_{jn} \|P_n\|^2 - \sum_{h=j-2}^{n-1} a_{jh} [MQ_n(c)P_h(c) + NQ'_n(c)P'_h(c)]. \end{aligned}$$

Also, from (2.15)

$$\sum_{h=j-2}^{j+2} a_{jh} P_h(c) = \sum_{h=j-2}^{j+2} a_{jh} P'_h(c) = 0,$$

and hence

$$(2.16) \quad \gamma_{nj} = \langle Q_j, Q_j \rangle^{-1} \left[a_{jn} \|P_n\|^2 + MQ_n(c) \sum_{h=n}^{j+2} a_{jh} P_h(c) + NQ'_n(c) \sum_{h=n}^{j+2} a_{jh} P'_h(c) \right]$$

holds. Finally, from the definition of the inner product $\langle \cdot, \cdot \rangle$

$$\langle Q_n, Q_n \rangle = \|P_n\|^2 + MQ_n(c)P_n(c) + NQ'_n(c)P'_n(c).$$

So, if $j = n-2$ we get

$$\gamma_{n,n-2} = \frac{\langle Q_n, Q_n \rangle}{\langle Q_{n-2}, Q_{n-2} \rangle} > 0. \quad \square$$

Remark. In the above proposition we have pointed out that

$$\langle Q_n, Q_n \rangle = \|P_n\|^2 + MQ_n(c)P_n(c) + NQ'_n(c)P'_n(c).$$

An explicit expression of $\langle Q_n, Q_n \rangle$ in terms of M , N , and the polynomials P_n can be derived by using (2.3). We find, by straightforward calculations,

$$(2.17) \quad \langle Q_n, Q_n \rangle = \|P_n\|^2 \frac{\gamma_{n-1}\lambda_n + \gamma_n\lambda_{n-1} - 2MNK_n^{(0,1)}(c, c)K_{n-1}^{(0,1)}(c, c) - D}{D},$$

where $\gamma_n = 1 + MK_n(c, c)$ and $\lambda_n = 1 + NK_n^{(1,1)}(c, c)$.

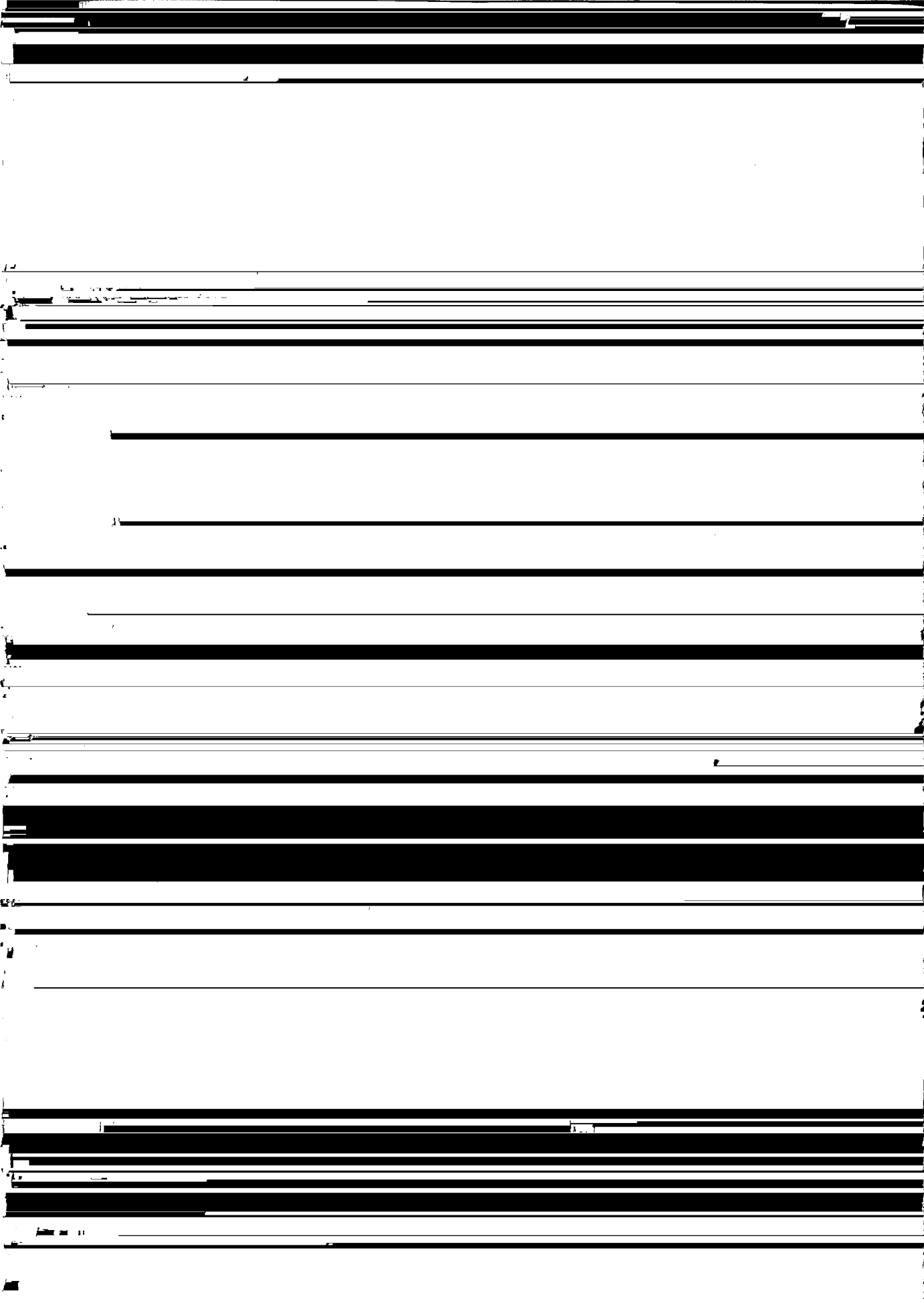
2.2. Kernels. We are going to derive a formula relating the kernel associated to the new polynomials Q_n with the kernels $K_n(x, c)$ and $K_{n-1}^{(0,1)}(x, c)$.

Let

$$L_n(x, y) = \sum_{h=0}^n \frac{Q_h(x)Q_h(y)}{\langle Q_h, Q_h \rangle}.$$

If we consider its expansion in terms of the polynomials $P_j(x)$,

$$L_n(x, y) = \sum_{j=0}^n \alpha_{nj}(y)P_j(x),$$



On the other hand, the inner product $\langle \cdot, \cdot \rangle$ is such that

$$\langle (x-c)^2 Q_n(x), Q_m(x) \rangle = \langle Q_n(x), (x-c)^2 Q_m(x) \rangle$$

for all $n, m \in N$. Hence, as

$$(x-c)^2 Q_{n-i}(x) = \sum_{k=i-2}^{i+2} \gamma_{n-i, n-k} Q_{n-k}(x)$$

we get

$$(2.23) \quad \gamma_{n-i, n-k} \langle Q_{n-k}, Q_{n-k} \rangle = \gamma_{n-k, n-i} \langle Q_{n-i}, Q_{n-i} \rangle, \quad k-2 \leq i \leq k+2.$$

From (2.22) and (2.23), by straightforward calculations, we get (2.20).

The result in (2.21) follows immediately from (2.20). \square

3. Zeros of Q_n . In this section, we always consider $N > 0$. It is well known that the zeros of P_n are real, simple, and belong to $\overset{\circ}{I}$ ($\overset{\circ}{I}$ denotes the interior of the true interval of orthogonality I). But this result may be false for polynomials Q_n . In fact, the general result we can prove is the following.

PROPOSITION 3.1. *If $n \geq 3$, the polynomial Q_n has at least $n-2$ different zeros with odd multiplicity in $\overset{\circ}{I}$.*

Proof. Let $\xi_{n1}, \dots, \xi_{nk}$ denote all the distinct zeros of Q_n of odd multiplicity which are in $\overset{\circ}{I}$. Define $p(x) = (x - \xi_{n1}) \cdots (x - \xi_{nk})$. The polynomial $(x-c)^2 p(x) Q_n(x)$ does not change sign in the interval I ; hence,

$$\langle (x-c)^2 p(x) Q_n(x), 1 \rangle = \int_I (x-c)^2 p(x) Q_n(x) d\mu(x) \neq 0.$$

Since (Q_n) is a quasi-orthogonal sequence of order 2 with respect to $(x-c)^2 d\mu$, it follows that $\deg p(x) \geq n-2$. \square

PROPOSITION 3.2. *The zeros of the polynomial Q_n are real, simple, and at least $n-1$ of them belong to $\overset{\circ}{I}$, whenever either $c = \inf I$ or $c = \sup I$.*

Proof. Suppose $c = \sup I$. Let $\xi_{n1}, \dots, \xi_{nk}$ denote all the zeros of Q_n in $\overset{\circ}{I}$. From Proposition 3.1, it follows that $k \geq n-2$. Set $p(x) = (x - \xi_{n1}) \cdots (x - \xi_{nk})$; then, the polynomials $p(x) Q_n(x)$ and $(x-c)p(x) Q_n(x)$ have constant but opposite signs in $\overset{\circ}{I}$.

If $Q'_n(c) = 0$, we have

$$\langle (x-c)p(x), Q_n(x) \rangle = \int_I (x-c)p(x) Q_n(x) d\mu(x) \neq 0,$$

and hence, $\deg p(x) \geq n-1$.

Let $Q'_n(c) \neq 0$. If we suppose $k = n-2$, the following formulas hold:

$$0 = \langle (x-c)p(x), Q_n(x) \rangle = \int_I (x-c)p(x) Q_n(x) d\mu + Np(c) \langle Q'_n(c) \rangle$$

$$0 = \langle p(x), Q_n(x) \rangle = \int_I p(x) Q_n(x) d\mu + Mp(c) Q_n(c) + Np'(c) Q'_n(c).$$

Hence, $p(c) Q'_n(c)$ and $p'(c) Q'_n(c)$ have opposite signs, which is a contradiction. Thus $k \geq n-1$. As a consequence, all the zeros of $Q_n(x)$ are real and simple.

If $c = \inf I$, the proof is similar. \square

Remark. We want to note that if we consider the inner product

$$\langle f, g \rangle = \int_I f(x)g(x) d\mu(x) + Mf(c)g(c) + Nf^{(r)}(c)g^{(r)}(c)$$

with $r \in N$, by using the above arguments, we can deduce that the polynomial Q_n associated to the new inner product has at least $n - (r + 1)$ different zeros in \tilde{I} . Whenever either $c = \sup I$ or $c = \inf I$, then Q_n has at least $n - 1$ zeros in \tilde{I} and, therefore, all the zeros are real and simple (see [11]).

Note that if $c = \sup I$ and all the roots of $Q_n(x)$ are located in the interior of I , then both conditions

$$(3.1) \quad Q_n(c) > 0 \quad \text{and} \quad Q'_n(c) > 0$$

hold. In the similar way, if $c = \inf I$ and all the roots of $Q_n(x)$ belong to \tilde{I} , then

$$(3.2) \quad \operatorname{sgn} Q_n(c) = (-1)^n \quad \text{and} \quad \operatorname{sgn} Q'_n(c) = (-1)^{n-1}$$

hold.

This remark allows us to easily deduce sufficient conditions to assure a zero of $Q_n(x)$ is not in \tilde{I} , and besides we can give some results about its location.

From now on, if $c = \sup I$ or $c = \inf I$, we shall denote the zeros of $Q_n(x)$ being ordered by increasing size: $\xi_{n1} < \dots < \xi_{nn}$.

PROPOSITION 3.3. *The following statements hold:*

(a) *Let $c = \sup I$. If the property (3.1) is not true then the greatest zero of $Q_n(x)$ satisfies*

$$c \leq \xi_{nn} < c + \frac{c - \xi_{n1}}{n-1} \quad \text{and} \quad |\xi_{nn} - c| < |\xi_{n,n-1} - c|.$$

Moreover, if $M \neq 0$, $\xi_{nn} - c < \frac{1}{2}\sqrt{N/M}$.

(b) *Let $c = \inf I$. If the property (3.2) is not true then the lowest zero of $Q_n(x)$ satisfies*

$$c - \frac{\xi_{nn} - c}{n-1} < \xi_{n1} \leq c \quad \text{and} \quad |\xi_{n1} - c| < |\xi_{n2} - c|.$$

Moreover, if $M \neq 0$, $c - \xi_{n1} < \frac{1}{2}\sqrt{N/M}$.

Proof. It suffices to prove (a). It is easy to deduce that if (3.1) is not true, we have $c \leq \xi_{nn}$.

Assume $c < \xi_{nn}$, then $Q_n(c) = (c - \xi_{n1}) \cdots (c - \xi_{nn}) < 0$. In this situation,

$$K_{n-1}^{(0,1)}(c, c) = \sum_{h=0}^{n-1} \frac{P_h(c)P'_h(c)}{\|P_h\|^2} > 0,$$

from (2.2) it follows $Q'_n(c) > 0$. Since

$$\frac{Q'_n(c)}{Q_n(c)} = \sum_{j=1}^{n-1} \frac{1}{c - \xi_{nj}} - \frac{1}{\xi_{nn} - c},$$

we get

$$\frac{1}{\xi_{nn} - c} > \sum_{j=1}^{n-1} \frac{1}{c - \xi_{nj}} > \frac{n-1}{c - \xi_{n1}}.$$

Hence,

$$\xi_{nn} < c + \frac{c - \xi_{n1}}{n-1} \quad \text{and} \quad |\xi_{nn} - c| < |\xi_{n,n-1} - c|.$$

Now, let us set $Q_n(x) = (\xi_{nn} - x)\varphi(x)$. Then,

$$\langle Q_n, \varphi \rangle = \int_I Q_n \varphi \, d\mu + MQ_n(c)\varphi(c) + NQ'_n(c)\varphi'(c) = 0.$$

As $Q_n(x)\varphi(x) > 0$ in I , in the above formula the integral is positive and so

$$MQ_n(c)\varphi(c) + NQ'_n(c)\varphi'(c) = (\xi_{nn} - c)[M\varphi(c)^2 + N\varphi'(c)^2] \\ - N\varphi(c)\varphi'(c) < 0.$$

Whenever $M > 0$, taking into account that $\varphi(c) < 0$ and $\varphi'(c) < 0$ and by using the Cauchy-Schwarz inequality, we obtain

$$\xi_{nn} - c < \frac{1}{2} \sqrt{\frac{N}{M}}. \quad \square$$

Remark. The same results for $c = 0$ and the Laguerre weight have been obtained in [13], and for some generalizations of the Laguerre weight see [20].

4. Analysis of the symmetric case. If I is a symmetric interval and the measure μ is symmetric on I (i.e., $\mu(A) = \mu(-A)$ for every $A \subset I$ measurable), it is well known [7, Thm. 4.3] that the SMOP (P_n) associated to μ satisfies $P_n(-x) = (-1)^n P_n(x)$ for all $n \in N$. As examples of this situation we have Hermite polynomials and Gegenbauer polynomials. We want to emphasize that the condition $P_n(-x) = (-1)^n P_n(x)$ for all $n \in N$ is equivalent to $K_n^{(0,1)}(0, 0) = 0$ for all $n \in N$.

Let us consider the condition

$$(4.1) \quad K_n^{(0,1)}(c, c) = 0 \quad \text{for every } n \in N$$

is satisfied. Let us remark that

(i) $P_n(c)P'_n(c) = 0$ for every $n \in N$;

(ii) $P_n(c)P_{n-1}(c) = 0$ and $P'_n(c)P'_{n-1}(c) = 0$ for every $n \in N$

are separately equivalent to (4.1). From (i) or (ii), it follows that c must belong to \tilde{I} . Furthermore there exists at most one c , which is determined by $P_1(c) = 0$. Then, in general, we have

$$P_{2n-1}(c) = 0 \quad \text{and} \quad P'_{2n}(c) = 0 \quad \text{for every } n \in N.$$

We point out that no number c satisfies (4.1) for Jacobi polynomials with $a \neq \beta$ or for Laguerre polynomials.

Now, it is not difficult to prove the polynomials P_n are symmetric with respect to the point c is equivalent to the condition (4.1). Since translation of the centre of symmetry is trivial, in the sequel, we assume (with absolutely no loss of generality) that $c = 0$.

Since the determinant D is

$$D = [1 + MK_{n-1}(0, 0)][1 + NK_{n-1}^{(1,1)}(0, 0)],$$

we achieve

$$(4.2) \quad Q_n(0) = \frac{P_n(0)}{1 + MK_{n-1}(0, 0)}, \\ Q'_n(0) = \frac{P'_n(0)}{1 + NK_{n-1}^{(1,1)}(0, 0)}.$$

Then (2.4) becomes

$$(4.3) \quad Q_{2n}(x) = P_{2n}(x) - \frac{MP_{2n}(0)}{1 + MK_{2n-1}(0, 0)} K_{2n-1}(x, 0), \\ Q_{2n+1}(x) = P_{2n+1}(x) - \frac{NP'_{2n+1}(0)}{1 + NK_{2n}^{(1,1)}(0, 0)} K_{2n}^{(0,1)}(x, 0).$$

Some properties about the quantities $Q_n(0)$ and $Q'_n(0)$ can be derived directly from (4.1) and (4.2). For instance:

- (a) $Q_{2n}(0) \neq 0$ and $Q_{2n-1}(0) = 0$ for every $n \in N$;
- (b) $Q'_{2n}(0) = 0$ and $Q'_{2n-1}(0) \neq 0$ for every $n \in N$;
- (c) $\text{sign } Q_n(0) = \text{sign } P_n(0)$ and $\text{sign } Q'_n(0) = \text{sign } P'_n(0)$ for every $n \in N$.

In order to obtain Proposition 2.2 we might impose $P'_n(0)P'_n(0) \neq 0$ for every $n \in N$. This restriction is not necessary now. Indeed, from (2.5)

$$P_{2n}(0)K_{2n-1}(x, 0) = K_{2n-1}(0, 0)[P_{2n}(x) - xP_{2n-1}^c(x)],$$

and from (2.9), (2.6), (2.7), (2.5), and (2.9')

$$P'_{2n+1}(0)K_{2n}^{(0,1)}(x, 0) = K_{2n}^{(1,1)}(0, 0)[P_{2n+1}(x) - x^2P_{2n-1}^{c,c}(x)].$$

By substituting these values in (4.3) we obtain the following.

PROPOSITION 4.1. *The decomposition:*

$$(4.4) \quad Q_n(x) = (1 - \alpha_n)P_n(x) + (\alpha_n - \beta_n)xP_{n-1}^c(x) + \beta_n x^2 P_{n-2}^{c,c}(x)$$

where

$$\begin{aligned} \alpha_{2n} &= \frac{MK_{2n-1}(0, 0)}{1 + MK_{2n-1}(0, 0)} & \beta_{2n} &= 0 \\ \alpha_{2n+1} &= \frac{NK_{2n}^{(1,1)}(0, 0)}{1 + NK_{2n}^{(1,1)}(0, 0)} & \beta_{2n+1} &= \alpha_{2n+1} \end{aligned}$$

holds.

Remark. It is interesting to point out that α_n and β_n are nonnegative and bounded by 1. Consequently, all the coefficients in (4.4) are nonnegative and bounded.

By substituting the values of $Q_n(0)$ and $Q'_n(0)$ (see (4.2)) in (2.12) and simplifying, we obtain:

$$(4.5) \quad x^2 Q_n(x) = [x^2 - a_n]P_n(x) + b_n x P_{n-1}(x),$$

where

$$\begin{aligned} a_n &= \frac{1}{\|P_{n-1}\|^2} \frac{NP'_n(0)P_{n-1}(0)}{1 + NK_{n-1}^{(1,1)}(0, 0)}, \\ b_n &= \frac{1}{\|P_{n-1}\|^2} \left[\frac{MP_n(0)^2}{1 + MK_{n-1}(0, 0)} + \frac{NP'_n(0)^2}{1 + NK_{n-1}^{(1,1)}(0, 0)} \right]. \end{aligned}$$

Note that from the above formula it follows that the polynomials Q_n are also symmetric.

To deduce the recurrence relation we shall employ the expansion of $x^2 Q_n(x)$ in terms of the polynomials P_n . Using the three term recurrence formula verified by the SMOP (P_n),

$$xP_n(x) = P_{n+1}(x) + B_{n+1}P_{n-1}(x)$$

and

$$x^2 Q_n(x) = P_{n+2}(x) + \sum_{j=n-2}^{n+1} a_{n,j} P_j(x),$$

we find:

$$(4.6) \quad \begin{aligned} a_{n,n+1} &= 0, \\ a_{n,n} &= B_{n+2} + B_{n+1} - a_n + b_n, \\ a_{n,n-1} &= 0, \\ a_{n,n-2} &= B_n(B_{n+1} + b_n). \end{aligned}$$

Substituting these values (2.16) we obtain the coefficients of the five term recurrence relation verified by the SMOP (Q_n). To do this, it suffices to note that if $|m-n|$ is odd,

$$P_m(0)P_n(0) = P'_m(0)P'_n(0) = 0$$

holds. Thus, by using the notations $\gamma_n = 1 + MK_n(0, 0)$ and $\lambda_n = 1 + NK_n^{(1,1)}(0, 0)$ we can give the following.

PROPOSITION 4.2. *The SMOP (Q_n) satisfies the formula*

$$x^2 Q_n(x) = Q_{n+2}(x) + \sum_{j=n-2}^{n+1} \gamma_{n,j} Q_j(x),$$

where

$$(4.7) \quad \begin{aligned} \gamma_{n,n+1} &= 0, \\ \gamma_{n,n} &= a_{n,n} + \frac{1}{\langle Q_n, Q_n \rangle} \left[\frac{MP'_n(0)P_{n+2}(0)}{1 + MK_{n-1}(0, 0)} + \frac{NP'_n(0)P'_{n+2}(0)}{1 + NK_{n-1}^{(1,1)}(0, 0)} \right], \\ \gamma_{n,n-1} &= 0, \\ \gamma_{n,n-2} &= \frac{\langle Q_n, Q_n \rangle}{\langle Q_{n-2}, Q_{n-2} \rangle}, \\ \langle Q_n, Q_n \rangle &= \|P_n\|^2 \left[\frac{\gamma_n}{\gamma_{n-1}} + \frac{\lambda_n}{\lambda_{n-1}} - 1 \right]. \end{aligned}$$

Note that, in the symmetric case, the recurrence formula satisfied by the polynomials Q_n is

$$(4.8) \quad x^2 Q_n(x) = Q_{n+2}(x) + \gamma_{n,n} Q_n(x) + \gamma_{n,n-2} Q_{n-2}(x).$$

Moreover, the explicit expression concerning the kernels $L_n(0, y)$ and $L_n^{(1,0)}(0, y)$ is very simple. Then (2.18) becomes

$$(4.9) \quad L_n(x, y) = K_n(x, y) - \frac{MK_n(0, y)}{1 + MK_n(0, 0)} K_n(x, 0)$$

Then the decomposition (4.10) holds and the explicit expression of coefficients r_n, s_n, t_n is obtained. \square

Remarks.

(a) The coefficients in (4.10) are bounded and besides r_n, s_n are nonnegative.

(b) If $N=0$ there is always a decomposition as (4.10). But, if $N \neq 0$ there is such a decomposition if and only if $K_n^{(0,1)}(0,0)=0$ for all $n \in N$.

Next, we shall work in the symmetric case to obtain some strong results about zeros.

PROPOSITION 4.4. *All the zeros of Q_n are real, simple and belong to \dot{I} .*

Proof. By Proposition 3.1, Q_n has at least $n-2$ different zeros in \dot{I} , and all of them have odd multiplicity. As, $Q_n(-x) = (-1)^n Q_n(x)$ for every $x \in I$ and $Q_{2n-1}^{(0)}(0) \neq 0$ for every $n \in N$, all the zeros of Q_n are simple. Suppose ξ is a complex zero of Q_n ; then $\bar{\xi}$ is also a zero of Q_n and hence $-\xi = \bar{\xi}$. Thus $\xi = ir$ with $r \in \mathbf{R}$. Let us denote ξ_{nj} , $j=1, \dots, n-2$, the remaining zeros of Q_n . Setting $p(x) = (x - \xi_{n1}) \cdots (x - \xi_{n,n-2})$ we can write $Q_n(x) = p(x)(x^2 + r^2)$. Then

$$\langle p, Q_n \rangle = \int_I p^2(x)(x^2 + r^2) d\mu(x) + Mr^2 p(0)^2 + Nr^2 p'(0)^2 > 0,$$

which is a contradiction; hence all the zeros are real.

Finally, we are going to show that ξ and $-\xi$ belong to \dot{I} . Indeed, as $Q_n(x) = p(x)(x^2 - \xi^2)$, it follows that $\langle p, Q_n \rangle = 0$. But if we suppose $\xi \notin \dot{I}$, then

$$\langle p, Q_n \rangle = \int_I p^2(x)(x^2 - \xi^2) d\mu(x) - Mp(0)^2 \xi^2 - N[p'(0)]^2 \xi^2 < 0.$$

Therefore, $\xi \in \dot{I}$ holds. \square

It is possible as well to deduce a separation property of the zeros. In order to prove it we will use the following.

LEMMA 4.5. *Between two consecutive zeros of $P_n(x)$ there is exactly one zero of $P_{n-1}^c(x)$. (see [20, Lemma 6.1] or [9, Prop. 1.4.9]).*

Since P_n and Q_n have symmetric zeros it suffices to consider the positive zeros. Let M, N be positive, real numbers.

PROPOSITION 4.6. *The positive zeros of P_n and Q_n mutually separate each other and the greatest positive zero of Q_n is less than the greatest positive zero of P_n . Moreover, the positive zeros of Q_{2n} alternate with the positive zeros of P_{2n-1}^c and the positive zeros of Q_{2n+1} alternate with the positive zeros of P_{2n-1}^c .*

Proof. Let us consider $n=2m$. As in (4.4) $\beta_{2m}=0$, we may write

$$(4.11) \quad Q_{2m}(x) = (1 - \alpha_{2m})P_{2m}(x) + \alpha_{2m}xP_{2m-1}^c(x).$$

We denote $(x_{2m-1,j})_1^{m-1}, (x_{2m,j})_1^m, (\xi_{2m,j})_1^m$ the systems of the positive zeros of polynomials P_{2m-1}^c, P_{2m} , and Q_{2m} , respectively, each system arranged by increasing order.

From (4.11) and Lemma 4.5 it follows that whenever $x \geq x_{2m,m}$, $Q_{2m}(x) > 0$, and so $\xi_{2m,m} < x_{2m,m}$. On the other hand, as by Lemma 4.5 $P_{2m}(x_{2m-1,m-1}^c) \leq 0$, we have $Q_{2m}(x_{2m-1,m-1}^c) \leq 0$ and so $x_{2m-1,m-1}^c \leq \xi_{2m,m}$. Since the roots of P_{2m} and P_{2m-1}^c are real and simple using, once more, Lemma 4.5 we have that the sign of $P_{2m-1}^c(x)$ changes in every $x_{2m,j}$ ($j=1, \dots, m$) and by (4.11) the sign of $Q_{2m}(x)$ changes in $x_{2m,j}$. Therefore, in each interval $(x_{2m,j-1}, x_{2m,j})$ there exists only one root of Q_{2m} .

In a similar way, the sign of $P_{2m}(x)$ changes in the roots of $P_{2m-1}^c(x)$, and, consequently, the sign of $Q_{2m}(x)$. Hence the positive roots of Q_{2m} and P_{2m-1}^c are interlaced.

If we suppose $n = 2m + 1$, then $\beta_{2m+1} = \alpha_{2m+1}$ and $P_{2m+1}(x) = xP_{2m}^c(x)$. Thus

$$Q_{2m+1}(x) = (1 - \alpha_{2m+1})xP_{2m}^c(x) + \alpha_{2m+1}x^2P_{2m-1}^{c,c}(x).$$

Using the above argument and taking into account that the positive zeros of P_{2m+1} coincide with the positive zeros of P_{2m}^c , the result follows. \square

Remark. Note that if $M = 0$, $Q_{2m}(x) = P_{2m}(x)$, and if $N = 0$, $Q_{2m+1}(x) = P_{2m+1}(x)$.

5. Differential properties.

5.1. Differential equation. Let us consider the case of (P_n) being a sequence of semiclassical orthogonal polynomials (see [19]). This means that the linear functional \mathcal{L} defined by

$$(5.1) \quad \int_I P d\mu = \langle \mathcal{L}, P \rangle, \quad P \in \mathcal{P}$$

is characterized by polynomials ϕ and ψ such that a functional equation for \mathcal{L}

$$(5.2) \quad D(\phi\mathcal{L}) + \psi\mathcal{L} = 0$$

holds with

$$(5.3) \quad \begin{aligned} \langle \psi\mathcal{L}, P \rangle &= \langle \mathcal{L}, \psi P \rangle, \\ \langle D(\phi\mathcal{L}), P \rangle &= -\langle \phi\mathcal{L}, P' \rangle \end{aligned}$$

for every $P \in \mathcal{P}$.

It is easy to construct a second-order linear differential equation for the SMOP (Q_n) using the representation (2.12), where the polynomials q_2 and q_1 are known explicitly in terms of P_n .

Let us use the structure relation (see [19]) for semiclassical orthogonal polynomials P_n of class s ($s = \max\{(\deg \psi) - 1, (\deg \phi) - 2\}$).

$$(5.4) \quad \phi P'_{n+1} = \sum_{k=n-s}^{n+t} \theta_{nk} P_k,$$

where $t = \deg \phi$ and θ_{nk} are constants. This relation can be written

$$(5.5) \quad \phi P'_{n+1} = C_n P_n + D_n P_{n-1},$$

where the polynomials $C_n = C(x, n)$ and $D_n = D(x, n)$ are computed from the three term recurrence relation for the SMOP (P_n) .

The usual 3 step procedure (see [21]) now give the relations

$$(5.6) \quad (x-c)^2 Q_n = q_2 P_n + q_1 P_{n-1},$$

$$(5.7) \quad \begin{aligned} \phi[(x-c)^2 Q_n]' &= \phi(q_2' P_n + q_1' P_{n-1}) + q_2(C_n P_n + D_n P_{n-1}) \\ &\quad + q_1(C_{n-1} P_{n-1} + D_{n-1} P_{n-2}) \\ &= q_{2,1} P_n + q_{1,1} P_{n-1}, \end{aligned}$$

$$(5.8) \quad \phi[\phi[(x-c)^2 Q_n]']' = q_{2,2} P_n + q_{1,2} P_{n-1}.$$

In the computation of the polynomials $q_{i,j}$ ($i, j = 1, 2$), we need again the recurrence relation of the P_n in order to eliminate P_{n-2} in terms of P_n and P_{n-1} .

The following determinant gives the expected differential equation for the sequence (Q_n) :

$$(5.9) \quad \begin{vmatrix} (x-c)^2 Q_n & q_2 & q_1 \\ \phi[(x-c)^2 Q_n]' & q_{2,1} & q_{1,1} \\ \phi\{\phi[(x-c)^2 Q_n]'\}' & q_{2,2} & q_{1,2} \end{vmatrix} = 0.$$

This differential equation becomes particularly simple in the symmetric case with $c = 0$. The Hermite case was already treated in [17], so we study here the Gegenbauer case. Bavinck and Meijer also analyze this situation (Gegenbauer case), but with two mass points located at the endpoints of the interval (see [2]).

5.2. Applications. As a first example, we consider the inner product of Sobolev type

$$(5.10) \quad \langle f, g \rangle = \int_{-1}^1 f(x)g(x)(1-x^2)^{\lambda-1/2} dx + Mf(0)g(0) + Nf'(0)g'(0)$$

with $\lambda > -\frac{1}{2}$. In this case, the point c ($c = 0$) is in the support of the measure, and the symmetric character is preserved.

It is well known that the monic Gegenbauer polynomials verify a three term recurrence relation

but,

$$P_{2n}^{(\lambda)}(x) = S_n(x^2); \quad P_{2n+1}^{(\lambda)}(x) = xS_n^*(x^2)$$

and

$$K_{2n}^{(0,1)}(x, 0) = -\frac{P_{2n}(0)}{\|P_{2n}^{(\lambda)}\|^2} \frac{n(2n-1+2\lambda)}{2n+\lambda} xS_{n-1}^{**}(x^2)$$

(see [7, Chap. 1, § 8]). Then

$$Q_{2n}(x) = S_n(x^2) + M_n S_{n-1}^*(x^2),$$

$$Q_{2n+1}(x) = x \left[S_n^*(x^2) + N_n \frac{n(2n-1+2\lambda)}{2n+\lambda} S_{n-1}^{**}(x^2) \right].$$

The following proposition can easily be derived from the above comments and from (4.7) and (4.8).

PROPOSITION 5.1. *For the SMOP (Q_n) corresponding to the inner product defined by (5.10), $Q_n(-x) = (-1)^n Q_n(x)$. If*

$$Q_{2n}(x) = U_n(x^2) \quad \text{and} \quad Q_{2n+1}(x) = xV_n(x^2),$$

then

$$(5.14) \quad U_n(x) = S_n(x) + M_n S_{n-1}^*(x),$$

$$(5.15) \quad V_n(x) = S_n^*(x) + N_n \frac{n(2n-1+2\lambda)}{2n+\lambda} S_{n-1}^{**}(x),$$

and U_n, V_n satisfy a three term recurrence relation in the standard sense.

Remark. In general, for a symmetric SMOP associated to a Sobolev type inner product, we can define two SMOP in the standard sense. They satisfy a decomposition in terms of (5.14) and (5.15).

PROPOSITION 5.2. *The SMOP (Q_n) verifies a second-order linear differential equation*

$$A(x; n)Q_n''(x) + B(x; n)Q_n'(x) + C(x; n)Q_n(x) = 0,$$

where A, B, C are polynomials of degree independent of n . More precisely, $\deg B(x; n) \leq \deg A(x; n) - 1$; $\deg C(x; n) \leq \deg A(x; n) - 2$; $\deg A(x; 2n) = 6$ and $\deg A(x; 2n+1) = 8$.

Proof. From (5.11) and (5.12)

$$xQ_{2n}(x) = xP_{2n}^{(\lambda)}(x) + M_n \frac{2n-1+\lambda}{(2n-1+2\lambda)n}$$

$$\cdot [2nxP_{2n}^{(\lambda)}(x) - (x^2-1)P_{2n}^{(\lambda)'}(x)]$$

$$= \left(1 + 2M_n \frac{2n-1+\lambda}{2n-1+2\lambda} \right) xP_{2n}^{(\lambda)}(x)$$

$$- M_n \frac{2n-1+\lambda}{n(2n-1+2\lambda)} (x^2-1)P_{2n}^{(\lambda)'}(x).$$

On the other hand, from (5.11) and (5.13)

$$x^2Q_{2n+1}(x) = (x^2 - N_n)P_{2n+1}^{(\lambda)}(x) - N_n \left[\frac{-P_{2n+1}^{(\lambda)'}(0)}{P_{2n}^{(\lambda)}(0)} xP_{2n}^{(\lambda)}(x) \right]$$

$$= (x^2 - N_n)P_{2n+1}^{(\lambda)}(x) - N_n$$

$$\cdot [x(x^2-1)P_{2n+1}^{(\lambda)'}(x) - (2n+1)x^2P_{2n+1}^{(\lambda)}(x)]$$

$$= ([1 + (2n+1)N_n]x^2 - N_n)P_{2n+1}^{(\lambda)}(x) - N_n x(x^2-1)P_{2n+1}^{(\lambda)'}(x).$$

Then

$$(5.16) \quad Q_n(x) = \tilde{M}_n(x)P_n^{(\lambda)}(x) + \tilde{N}_n(x)P_n^{(\lambda)'}(x),$$

where

$$\begin{aligned} \tilde{M}_{2n}(x) &= 1 + 2M_n \frac{2n-1+\lambda}{2n-1+2\lambda}, \\ \tilde{M}_{2n+1}(x) &= 1 + (2n+1)N_n - \frac{N_n}{x^2}, \\ \tilde{N}_{2n}(x) &= M_n \frac{2n-1+\lambda}{n(2n-1+2\lambda)} \frac{1-x^2}{x}, \\ \tilde{N}_{2n+1}(x) &= N_n \frac{1-x^2}{x}. \end{aligned}$$

Using derivatives in (5.16),

$$(5.17) \quad \begin{aligned} Q'_n(x) &= \tilde{M}'_n(x)P_n^{(\lambda)}(x) + [\tilde{M}_n(x) + \tilde{N}'_n(x)]P_n^{(\lambda)'}(x) \\ &\quad + \tilde{N}_n(x)P_n^{(\lambda)''}(x). \end{aligned}$$

But, from the second-order linear differential equation satisfied by Gegenbauer polynomials (see [24, formula 4.7.5, p. 80]),

$$(x^2-1)P_n^{(\lambda)''}(x) + (2\lambda+1)xP_n^{(\lambda)'}(x) - n(n+2\lambda)P_n^{(\lambda)}(x) = 0$$

formula (5.17) becomes

$$(5.18) \quad Q'_n(x) = \hat{M}_n(x)P_n^{(\lambda)}(x) + \hat{N}_n(x)P_n^{(\lambda)'}(x),$$

where

$$\begin{aligned} \hat{M}_n(x) &= \tilde{M}'_n(x) + \frac{\tilde{N}_n(x)}{x^2-1} n(n+2\lambda), \\ \hat{N}_n(x) &= \tilde{M}_n(x) + \tilde{N}'_n(x) - (2\lambda+1)x \frac{\tilde{N}_n(x)}{x^2-1}. \end{aligned}$$

From (5.16) and (5.18)

$$(5.19) \quad P_n^{(\lambda)}(x) = \frac{\begin{vmatrix} Q_n(x) & \tilde{N}_n(x) \\ Q'_n(x) & \hat{N}_n(x) \end{vmatrix}}{\Delta_n},$$

$$(5.20) \quad P_n^{(\lambda)'}(x) = \frac{\begin{vmatrix} \tilde{M}_n(x) & Q_n(x) \\ \hat{M}_n(x) & Q'_n(x) \end{vmatrix}}{\Delta_n},$$

where $\Delta_n = \tilde{M}_n(x)\hat{N}_n(x) - \hat{M}_n(x)\tilde{N}_n(x)$ is a rational function.

From derivation in (5.19) and taking into account (5.20), the result follows. \square

Remark. The above result should be compared with Proposition 6.1 in [14].

We consider, as a second example, an inner product of Sobolev type when μ is a discrete positive measure. More precisely, μ is a step function whose jumps are

$$d\mu(x) = \frac{e^{-a} a^x}{x!} \quad \text{at } x=0, 1, 2, \dots \quad \text{and } a \in \mathbf{R}^+.$$

This corresponds to Poisson distribution in Probability Theory. The corresponding sequence $(C_n^{(a)})$ of monic orthogonal polynomials is called Charlier polynomials in the literature (see [7, p. 170]).

They can be expressed in terms of Laguerre polynomials as $C_n^{(a)}(x) = n!L_n^{(x-n)}(a)$ and satisfy a three term recurrence relation

$$C_{n+1}^{(a)}(x) = (x - n - a)C_n^{(a)}(x) - nC_{n-1}^{(a)}(x) \quad n \geq 0,$$

$$C_{-1}^{(a)}(x) = 0 \quad C_0^{(a)}(x) = 1.$$

Moreover, Charlier polynomials can be characterized as the only SMOP belonging to Δ -Appell class, i.e.,

$$\Delta C_n^{(a)}(x) = nC_{n-1}^{(a)}(x) \quad n \geq 1,$$

where

$$\Delta p(x) = p(x+1) - p(x).$$

In this case, (2.12) becomes

$$(5.21) \quad x^2 Q_n(x) = q_2(x; n)C_n^{(a)}(x) + q_1(x; n)C_{n-1}^{(a)}(x),$$

where

$$q_2(x; n) = x^2 - a_n x - b_n,$$

$$q_1(x; n) = c_n x + d_n$$

and

$$a_n = \frac{MQ_n(0)C_{n-1}^{(a)}(0) + NQ_n'(0)C_{n-1}^{(a)'}(0)}{\|C_{n-1}^{(a)}\|^2},$$

$$b_n = \frac{NQ_n'(0)C_{n-1}^{(a)}(0)}{\|C_{n-1}^{(a)}\|^2},$$

$$c_n = \frac{MQ_n(0)C_n^{(a)}(0) + NQ_n'(0)C_n^{(a)'}(0)}{\|C_{n-1}^{(a)}\|^2},$$

$$d_n = \frac{NQ_n'(0)C_n^{(a)}(0)}{\|C_{n-1}^{(a)}\|^2} = -ab_n.$$

If in (5.21) we apply the Δ -operator and the recurrence relation for $C_n^{(a)}$, we get

$$(x+1)^2 \Delta Q_n(x) + (2x+1)Q_n(x)$$

$$= q_2(x+1; n)nC_{n-1}^{(a)}(x) + \Delta q_2(x; n)C_n^{(a)}(x)$$

$$+ q_1(x+1; n)(n-1)C_{n-2}^{(a)}(x) + \Delta q_1(x; n)C_{n-1}^{(a)}(x)$$

$$= \left[\Delta q_2(x; n) - \frac{1}{a} q_1(x+1; n) \right] C_n^{(a)}(x)$$

$$+ \left[nq_2(x+1; n) + \Delta q_1(x; n) + \frac{1}{a}(x+1-n-a)q_1(x+1; n) \right] C_{n-1}^{(a)}(x).$$

Thus,

$$(5.22) \quad (x+1)^2 \Delta Q_n(x) + (2x+1)Q_n(x) = A(x; n)C_n^{(a)}(x) + B(x; n)C_{n-1}^{(a)}(x)$$

with

$$A(x; n) = \left(2 - \frac{c_n}{a}\right)x + 1 - a_n - \frac{1}{a}(c_n + d_n),$$

$$B(x; n) = \left(n + \frac{c_n}{a}\right)(x+1)^2$$

$$+ \left[\frac{1}{a}\{d_n - (n+a)c_n\} - na_n\right](x+1) + c_n - d_n.$$

Then, from (5.21) and (5.22), Cramer's rule gives

$$C_n^{(a)}(x) = \frac{E_n(x)}{S_n(x)} Q_n(x) + \frac{F_n(x)}{S_n(x)} \Delta Q_n(x),$$

$$C_{n-1}^{(a)}(x) = \frac{G_n(x)}{S_n(x)} Q_n(x) + \frac{H_n(x)}{S_n(x)} \Delta Q_n(x),$$

where

$$E_n(x) = x^2 B(x; n) - (2x+1)q_1(x; n),$$

$$F_n(x) = -(x+1)^2 q_1(x; n),$$

$$S_n(x) = q_2(x; n)B(x; n) - q_1(x; n)A(x; n),$$

$$G_n(x) = (2x+1)q_2(x; n) - x^2 A(x; n),$$

$$H_n(x) = (x+1)^2 q_2(x; n).$$

Finally, using $\Delta C_n^{(a)}(x) = nC_{n-1}^{(a)}(x)$

$$\frac{E_n(x+1)}{S_n(x+1)} \Delta Q_n(x) + \left(\Delta \frac{E_n(x)}{S_n(x)}\right) Q_n(x)$$

$$+ \frac{F_n(x+1)}{S_n(x+1)} \Delta^2 Q_n(x) + \left(\Delta \frac{F_n(x)}{S_n(x)}\right) \Delta Q_n(x)$$

$$= n \left(\frac{G_n(x)}{S_n(x)} Q_n(x) + \frac{H_n(x)}{S_n(x)} \Delta Q_n(x)\right).$$

Therefore,

$$F_n(x+1)S_n(x)\Delta^2 Q_n(x)$$

$$+ ([E_n(x+1) + F_n(x+1)]S_n(x) - [nH_n(x) + F_n(x)]S_n(x+1))\Delta Q_n(x)$$

$$+ (E_n(x+1)S_n(x) - [E_n(x) + nG_n(x)]S_n(x+1))Q_n(x) = 0.$$

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