

## Orthogonal Polynomials: Applications and Bivariate Multiple Orthogonality

### Orthogonal Polynomials in one variable

$$(\mathbb{R}[x], \langle \cdot, \cdot \rangle_\mu)$$

$$\text{OPS: } \{P_0, P_1, \dots, P_n, \dots\}$$

$$\langle P_n, P_k \rangle_\mu = 0 \quad (k = 0, \dots, n-1)$$

Increasing the  
number of variables

### Orthogonal polynomials in two variables

$$(\mathbb{R}[x, y], \langle \cdot, \cdot \rangle_\mu)$$

$$\text{OPS: } \{ \underbrace{P_{0,0}}_{\text{deg}=0}, \underbrace{P_{1,0}, P_{1,1}}_{\text{deg}=1}, \dots, \underbrace{P_{n,0}, \dots, P_{n,n}}_{\text{deg}=n}, \dots \}$$

$$\mathbb{P}_n = (P_{n,0}, \dots, P_{n,n})^t \quad \{\mathbb{P}_0, \mathbb{P}_1, \dots, \mathbb{P}_n, \dots\}$$

$$\langle \mathbb{P}_n, \mathbb{P}_k \rangle_\mu = 0_{(n+1) \times (k+1)} \quad (k = 0, \dots, n-1)$$

Increasing the  
number of measures

### Multiple Orthogonality

$$\vec{n} = (n_1, \dots, n_r) \in \mathbb{N}^r, \quad (\mu_1, \dots, \mu_r) \text{ measures}$$

#### Type II Multiple Orthogonality

$$P_{\vec{n}} \text{ monic of degree } |\vec{n}|$$

$$\langle P_{\vec{n}}, x^k \rangle_{\mu_j} = 0, \quad (k = 0, \dots, n_j - 1)$$

### Bivariate Multiple Orthogonality

$$\vec{n} = (n_1, \dots, n_r) \in \mathbb{N}^r, \\ (\mu_1, \dots, \mu_r) \text{ 2-dimensional measures}$$

#### First approach

$$\mathbb{P}_{\vec{n}} = \mathbb{X}_n + \sum_{k=0}^{n-1} G_{n,k} \mathbb{X}_k, \text{ satisfying} \\ \langle \mathbb{P}_{\vec{n}}, \mathbb{X}_k \rangle_{\mu_j} = 0_{(n+1) \times (k+1)}, \\ (k = 0, \dots, n_j - 1)$$

#### Second approach

$$P_{\vec{n}} \text{ monic with } \pi(\exp(P_{\vec{n}})) = |\vec{n}| \\ \langle P_{\vec{n}}, x^t y^s \rangle_{\mu_j} = 0, \\ (\pi(t, s) = 0, \dots, n_j - 1)$$