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## Christoffel-Darboux formula

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Let  $\{\phi_i\}_{i=0}^n$  be orthonormal polynomials (the degree of  $\phi_k$  is k) and let  $k_n$  be the coefficient of  $x^n$  in  $\phi_n$ . Then

$$\sum_{k=0}^{n} \phi_k(x)\phi_k(y) = \frac{k_n}{k_{n+1}} \left( \frac{\phi_n(y)\phi_{n+1}(x) - \phi_n(x)\phi_{n+1}(y)}{x - y} \right)$$

The reason this formula is interesting is that the left-hand side is the integral kernel for the projection operator to the subspace spanned by the polynomials  $\{\phi_i\}_{i=0}^n$ .