

HOMEWORK

1. HOMEWORK 1 (DUE: SEP 21)

Problem 1.1. Let \mathcal{L} be a positive-definite linear functional with monic OPS $\{P_n(x)\}_{n \geq 0}$. Prove the following extremal property: for any monic polynomial $\pi(x) \neq P_n(x)$ of degree n ,

$$\mathcal{L}(P_n(x)^2) < \mathcal{L}(\pi_n(x)^2).$$

Problem 1.2. Let \mathcal{L} be a linear functional such that $\Delta_n \neq 0$ for all $n \geq 0$. Prove that if $\pi(x)$ is a polynomial such that $\mathcal{L}(x^k \pi(x)) = 0$ for all $k \geq 0$, then $\pi(x) = 0$.

Problem 1.3. The *Tchebyshev polynomials of the second kind* $U_n(x)$ are defined by

$$U_n(x) = \frac{\sin(n+1)\theta}{\sin \theta}, \quad x = \cos \theta, \quad n \geq 0.$$

(1) Prove that $U_n(x)$ is a polynomial of degree n .

(2) Prove that

$$U_{n+1}(x) = 2xU_n(x) - U_{n-1}(x), \quad n \geq 0,$$

where $U_{-1}(x) = 0$ and $U_0(x) = 1$.

(3) Prove that

$$\int_{-1}^1 U_m(x)U_n(x)(1-x^2)^{1/2}dx = \frac{\pi}{2}\delta_{m,n}.$$

(4) Find the 3-term recurrence for the normalized Tchebyshev polynomials of the second kind. More precisely, find the numbers b_n and λ_n such that

$$\hat{U}_{n+1}(x) = (x - b_n)\hat{U}_n(x) - \lambda_n\hat{U}_{n-1}(x), \quad n \geq 0,$$

where $\hat{U}_n(x)$ is the monic polynomial that is a scalar multiple of $U_n(x)$.

Problem 1.4. Let $\{P_n(x)\}_{n \geq 0}$ be the monic OPS for a linear functional \mathcal{L} with three-term recurrence

$$P_{n+1}(x) = (x - b_n)P_n(x) - \lambda_n P_{n-1}(x), \quad n \geq 0.$$

(1) Prove that

$$P_n(x) = \begin{vmatrix} x - b_0 & 1 & & 0 \\ \lambda_1 & x - b_1 & \ddots & \\ & \ddots & \ddots & 1 \\ 0 & & \lambda_{n-1} & x - b_{n-1} \end{vmatrix}.$$

(2) Prove that

$$P_n(x) = \begin{vmatrix} x - b_0 & \sqrt{\lambda_1} & & 0 \\ \sqrt{\lambda_1} & x - b_1 & \ddots & \\ & \ddots & \ddots & \sqrt{\lambda_{n-1}} \\ 0 & & \sqrt{\lambda_{n-1}} & x - b_{n-1} \end{vmatrix}.$$

(3) Using (2) prove that if $b_n \in \mathbb{R}$ and $\lambda_n > 0$ for all, then $P_n(x)$ has real roots only.