

# C1-W6-FirstExam-Final

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Evaluating the first and second derivatives of  $V_{n+1}$ , we obtain

$$\begin{aligned} V'_{n+1} &= (1-x^2)^{1/2}U'_n - x(x-x^2)^{-1/2}U_n \\ V''_{n+1} &= (1-x^2)^{1/2}U''_n - 2x(1-x^2)^{-1/2}U'_n - (1-x^2)^{-1/2}U_n - x^2(1-x^2)^{-3/2}U_n. \end{aligned}$$

Substituting these expressions into (18.60) and dividing through by  $(1-x^2)^{1/2}$ , we find

$$(1-x^2)U''_n - 3xU'_n - U_n + (n+1)^2U_n = 0,$$

which immediately simplifies to give the required result (18.59).

### 18.4.1 Properties of Chebyshev polynomials

The Chebyshev polynomials  $T_n(x)$  and  $U_n(x)$  have their principal applications in numerical analysis. Their use in representing other functions over the range  $|x| < 1$  plays an important role in numerical integration; Gauss-Chebyshev integration is of particular value for the accurate evaluation of integrals whose integrands contain factors  $(1-x^2)^{\pm 1/2}$ . It is therefore worthwhile outlining some of the main properties.

#### *Rodrigues' formula*

The Chebyshev polynomials  $T_n(x)$  and  $U_n(x)$  may be expressed in terms of a Rodrigues' formula, in similar way to that used for the Legendre polynomials discussed in section 18.1.2. For the Chebyshev polynomials, we have

$$\begin{aligned} T_n(x) &= \frac{(-1)^n \sqrt{\pi}(1-x^2)^{1/2}}{2^n(n-\frac{1}{2})!} \frac{d^n}{dx^n} (1-x^2)^{n-\frac{1}{2}} \\ U_n(x) &= \frac{(-1)^n \sqrt{\pi}(n+1)}{2^{n+1}(n+\frac{1}{2})!(1-x^2)^{1/2}} \frac{d^n}{dx^n} (1-x^2)^{n+\frac{1}{2}} \end{aligned}$$

These Rodrigues' formula may be proved in an analogous manner to that used in section 18.1.2 when establishing the corresponding expression for the Legendre polynomials.

#### *Mutual orthogonality*

In section 17.4, we noted that Chebyshev's equation could be put into Sturm-Liouville form with  $p = (1-x^2)^{1/2}$ ,  $q = 0$ ,  $\lambda = n^2$  and  $p = (1-x^2)^{-1/2}$ , and its natural interval is thus  $[-1, 1]$ . Since the Chebyshev polynomials of the first kind,  $T_n(x)$ , are solutions of the Chebyshev equation and are regular at the end-points  $x = \pm 1$ , they must be mutually orthogonal over this interval with respect to the weight function  $p = (1-x^2)^{-1/2}$ , i.e.

$$\int_{-1}^1 T_n(x)T_m(x)(1-x^2)^{-1/2}dx = 0 \text{ if } n \neq m \quad (18.62)$$

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\usepackage{xcolor}
\usepackage{titleps}
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\usepackage{listings}
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{\sethead{}{18.4 CHEBYSHEV FUNCTIONS}}{\headrule
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}
\pagestyle{ruled}

\renewcommand\makeheadrule{\color{black}\rule[.9\baselineskip]{\linewidth}{
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\title{C1 W6 FirstExam Final }
\author{nauris.silkans }
\date{March 2019}

\begin{document}

\maketitle
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\justify
Evaluating the first and second derivatives of  $V_{n+1}$ , we obtain\par

$$V'_{n+1} = (1-x^2)^{1/2} U'_{-n} x (1-x^2)^{1/2} U_n$$


$$V''_{n+1} = (1-x^2)^{1/2} U''_{-n} - 2x(1-x^2)^{1/2} U'_{-n} (1-x^2)^{1/2} U_n - x^2$$

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$T_n(x) = \frac{(1-x^2)^{1/2}}{2^n n!} \frac{d^n}{dx^n} (1-x^2)^{n-1/2}$

$U_n(x) = \frac{(1-x^2)^{1/2}}{(n+1)!} \frac{d^n}{dx^n} (1-x^2)^{n+1/2}$

\\end{center}

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Mutual orthogonality

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