

Solution to AMM Problem 11248

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We consider the euclidian vector space $\mathcal{C}([0, 1])$ of the continuous real-valued functions on $[0, 1]$ with the inner product $\langle f, g \rangle = \int_0^1 f(x)g(x)dx$. What we want is a polynomial $P(x) = \sum_{k=0}^{n-1} a_k x^k$ for which

$$\sum_{k=0}^{n-1} a_k = n \quad (1)$$

and

$$\int_0^1 (P(x))^2 dx = 1. \quad (2)$$

If we have such a $P(x)$, we get with the Cauchy-Schwarz inequality that

$$n^2 = \left| \sum_{k=0}^{n-1} a_k \int_0^1 x^k f(x) dx \right|^2 = |\langle P, f \rangle|^2 \leq \underbrace{\|P\|^2}_1 \cdot \|f\|^2 = \int_0^1 (f(x))^2 dx$$

and are done.

We propose that conditions (1) and (2) are satisfied with the coefficients

$$a_k = (-1)^{n+k+1} \prod_{i=1}^k \left(\frac{n^2}{i^2} - 1 \right) \quad (3)$$

It is relatively easy to see that (1) holds:

$$\begin{aligned} \sum_{k=0}^{n-1} a_k &= (-1)^{n+1} \sum_{k=0}^{n-1} (-1)^k \frac{(n-1)(n+1) \cdots (n-k)(n+k)}{(k!)^2} = \\ &= (-1)^{n+1} \sum_{k=0}^{n-1} \binom{n-1}{k} \binom{-n-1}{k} = (-1)^{n+1} \sum_{k=0}^{n-1} \binom{n-1}{n-1-k} \binom{-n-1}{k} = \\ &= (-1)^{n+1} \binom{-2}{n-1} = (-1)^{n+1} \frac{(-2)(-3) \cdots (-n)}{(n-1)!} = (-1)^{2n} \frac{n!}{(n-1)!} = n \end{aligned}$$

We will now verify equation (2).

$$\int_0^1 (P(x))^2 dx = \sum_{i=0}^{n-1} \sum_{j=0}^{n-1} a_i a_j \int_0^1 x^{i+j} dx = \sum_{i=0}^{n-1} \sum_{j=0}^{n-1} \frac{a_i a_j}{i+j+1}$$

Thus, the double-sum we have to compute is

$$\sum_{i=0}^{n-1} \sum_{j=0}^{n-1} F(n, i, j) = \sum_{i=0}^{n-1} \sum_{j=0}^{n-1} (-1)^{i+j} \frac{(n+i)!(n+j)!}{(i+j+1)(i!)^2(j!)^2 n^2 (n-i-1)!(n-j-1)!}$$

with $F(n, i, j) = 0$ for $i > n-1$ or $j > n-1$.

We first show the following recurrence:

$$\begin{aligned} \frac{n^2(2n+3)}{(2n+1)(n+2)^2} F(n, i, j) - \frac{4(n+1)^3}{(2n+1)(n+2)^2} F(n+1, i, j) + F(n+2, i, j) = \\ = G_1(n, i+1, j) - G_1(n, i, j) + G_2(n, i, j+1) - G_2(n, i, j) \end{aligned}$$

with

$$\begin{aligned} G_1(n, i, j) &= -2(-1)^{i+j} \frac{i^2 j (2n+3)(n+i)!(n+j)!}{(n+1)(n+2)^2 (n-i+1)!(n-j+1)!(i!)^2 (j!)^2} \\ G_2(n, i, j) &= -2(-1)^{i+j} \frac{ij^2 (2n+3)(n+i)!(n+j)!}{(n+1)(n+2)^2 (n-i+1)!(n-j+1)!(i!)^2 (j!)^2} \end{aligned}$$

and $G_k(n, i, j) = 0$ for $i > n+1$ or $j > n+1$.

It is for $0 \leq i < n+1$, $0 \leq j \leq n+1$

$$\begin{aligned} G_1(n, i+1, j) - G_1(n, i, j) &= \\ &= \frac{2(-1)^{i+j} j (2n+3)(n+i)!(n+j)!}{(n+1)(n+2)^2 (n-i)!(n-j+1)!(i!)^2 (j!)^2} \left((n+i+1) + \frac{i^2}{n-i+1} \right) = \\ &= \frac{2(-1)^{i+j} j (2n+3)(n+i)!(n+j)!}{(n+1)(n+2)^2 (n-i)!(n-j+1)!(i!)^2 (j!)^2} \cdot \frac{(n+1)^2}{n-i+1} = \\ &= \frac{2(-1)^{i+j} j (2n+3)(n+1)(n+i)!(n+j)!}{(n+2)^2 (n-i+1)!(n-j+1)!(i!)^2 (j!)^2} \end{aligned}$$

and for $i = n+1$

$$\begin{aligned} G_1(n, n+2, j) - G_1(n, n+1, j) &= -G_1(n, n+1, j) = \\ &= \frac{2(-1)^{i+j} (n+1)^2 j (2n+3)(n+i)!(n+j)!}{(n+1)(n+2)^2 (n-i+1)!(n-j+1)!(i!)^2 (j!)^2} = \\ &= \frac{2(-1)^{i+j} j (2n+3)(n+1)(n+i)!(n+j)!}{(n+2)^2 (n-i+1)!(n-j+1)!(i!)^2 (j!)^2} \end{aligned}$$

Likewise,

$$G_2(n, i, j+1) - G_2(n, i, j) = \frac{2(-1)^{i+j}i(2n+3)(n+1)(n+i)!(n+j)!}{(n+2)^2(n-i+1)!(n-j+1)!(i!)^2(j!)^2}$$

Putting this together, we have for $0 \leq i, j \leq n+1$

$$\begin{aligned} G_1(n, i+1, j) - G_1(n, i, j) + G_2(n, i, j+1) - G_2(n, i, j) &= \\ &= \frac{2(-1)^{i+j}(i+j)(2n+3)(n+1)(n+i)!(n+j)!}{(n+2)^2(n-i+1)!(n-j+1)!(i!)^2(j!)^2} \end{aligned}$$

Conversely, for $0 \leq i, j \leq n+1$:

$$\begin{aligned} &\frac{n^2(2n+3)}{(2n+1)(n+2)^2}F(n, i, j) - \frac{4(n+1)^3}{(2n+1)(n+2)^2}F(n+1, i, j) + F(n+2, i, j) = \\ &= \frac{n^2(2n+3)}{(2n+1)(n+2)^2} \cdot \frac{(-1)^{i+j}(n+i)!(n+j)!(n-i+1)(n-i)(n-j+1)(n-j)}{(i+j+1)(i!)^2(j!)^2n^2(n-i+1)!(n-j+1)!} - \\ &- \frac{4(n+1)^3}{(2n+1)(n+2)^2} \cdot \frac{(-1)^{i+j}(n+i+1)!(n+j+1)!(n-i+1)(n-j+1)}{(i+j+1)(i!)^2(j!)^2(n+1)^2(n-i+1)!(n-j+1)!} + \\ &+ \frac{(-1)^{i+j}(n+i+2)!(n+j+2)!}{(i+j+1)(i!)^2(j!)^2(n+2)^2(n-i+1)!(n-j+1)!} = \\ &= \frac{(-1)^{i+j}(n+i)!(n+j)!}{(n+2)^2(i+j+1)(i!)^2(j!)^2(n-i+1)!(n-j+1)!} \cdot \\ &\cdot \left(\frac{2n+3}{2n+1}(n-i+1)(n-i)(n-j+1)(n-j) - \right. \\ &- \frac{4(n+1)(n+i+1)(n+j+1)(n-i+1)(n-j+1)}{2n+1} + \\ &\left. + (n+i+1)(n+i+2)(n+j+1)(n+j+2) \right) = \\ &= \frac{(-1)^{i+j}(n+i)!(n+j)!}{(n+2)^2(i+j+1)(i!)^2(j!)^2(n-i+1)!(n-j+1)!} \cdot \frac{1}{2n+1} \cdot \\ &\cdot (6i+6j+22in+24in^2+22jn+24jn^2+44ijn+48ijn^2+16ijn^3+6i^2+22i^2n+ \\ &+8j^2n^3+24j^2n^2+8i^2n^3+22j^2n+12ij+6j^2+8in^3+8jn^3+24i^2n^2) = \\ &= \frac{(-1)^{i+j}(n+i)!(n+j)!}{(n+2)^2(i+j+1)(i!)^2(j!)^2(n-i+1)!(n-j+1)!} \cdot \\ &\cdot \frac{2(2n+1)(2n+3)(i+j+1)(i+j)(n+1)}{2n+1} = \\ &= \frac{2(-1)^{i+j}(i+j)(2n+3)(n+1)(n+i)!(n+j)!}{(n+2)^2(n-i+1)!(n-j+1)!(i!)^2(j!)^2} = \\ &= G_1(n, i+1, j) - G_1(n, i, j) + G_2(n, i, j+1) - G_2(n, i, j) \end{aligned}$$

We note that

$$\begin{aligned}
& \sum_{i=0}^{n+1} \sum_{j=0}^{n+1} (G_1(n, i+1, j) - G_1(n, i, j) + G_2(n, i, j+1) - G_2(n, i, j)) = \\
& = \sum_{j=0}^{n+1} (G_1(n, n+2, j) - G_1(n, 0, j)) + \sum_{i=0}^{n+1} (G_2(n, i, n+2) - G_2(n, i, 0)) = \\
& = \sum_{j=0}^{n+1} 0 + \sum_{i=0}^{n+1} 0 = 0
\end{aligned}$$

With the notation $S(n-1) = \sum_{i=0}^{n-1} \sum_{j=0}^{n-1} F(n, i, j)$, summation over i and j ($0 \leq i, j \leq n+1$) yields

$$\frac{n^2(2n+3)}{(2n+1)(n+2)^2} S(n-1) - \frac{4(n+1)^3}{(2n+1)(n+2)^2} S(n) + S(n+1) = 0 \quad (4)$$

We will prove $S(n) = 1$ for all n by induction. We calculate that $S(1) = S(2) = 1$. Let now $S(n-1) = S(n) = 1$. Then equation (4) is

$$S(n+1) = \frac{4(n+1)^3}{(2n+1)(n+2)^2} - \frac{n^2(2n+3)}{(2n+1)(n+2)^2} = \frac{2n^3 + 9n^2 + 12n + 4}{(2n+1)(n+2)^2} = 1$$

and we have shown equation (2).