

$$\hat{P}_n(x) = \det \begin{bmatrix} P_n(\lambda_0) & P_{n+1}(\lambda_0) & \dots & P_{n+d}(\lambda_0) \\ P_n(\lambda_1) & P_{n+1}(\lambda_1) & \dots & P_{n+d}(\lambda_1) \\ \vdots & \vdots & \ddots & \vdots \\ P_n(\lambda_i) & P_{n+1}(\lambda_i) & \dots & P_{n+d}(\lambda_i) \\ P_n(x) & P_{n+1}(x) & \dots & P_{n+d}(x) \end{bmatrix} \quad \lambda_i \neq \lambda_j \quad i \neq j$$

Vandermonde Determinant :

$$\begin{bmatrix} 1 & \lambda_0 & \lambda_0^2 & \lambda_0^3 & \dots & \lambda_0^n \\ 1 & \lambda_1 & \lambda_1^2 & \lambda_1^3 & \dots & \lambda_1^n \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & \lambda_n & \lambda_n^2 & \lambda_n^3 & \dots & \lambda_n^n \end{bmatrix} = \prod_{0 \leq i < j \leq n} (\lambda_i - \lambda_j)$$

$$\leadsto \begin{bmatrix} P_0(\lambda_0) & P_1(\lambda_0) & \dots & P_n(\lambda_0) \\ P_0(\lambda_1) & P_1(\lambda_1) & \dots & P_n(\lambda_1) \\ \vdots & \vdots & \ddots & \vdots \\ P_0(\lambda_n) & P_1(\lambda_n) & \dots & P_n(\lambda_n) \end{bmatrix} = \prod_{0 \leq i < j \leq n} (\lambda_i - \lambda_j)$$

Slater Determinants of Orthogonal Polynomials

$$S_n^{m_1, \dots, m_r}(t_1, \dots, t_r) = \det \begin{bmatrix} P_n(t_1) & P_{n+1}(t_1) & \dots & P_{n+m+1}(t_1) \\ P'_n(t_1) & P'_{n+1}(t_1) & \dots & P'_{n+m+1}(t_1) \\ \vdots & \vdots & \ddots & \vdots \\ P_n^{(m-1)}(t_1) & P_{n+1}^{(m-1)}(t_1) & \dots & P_{n+m+1}^{(m-1)}(t_1) \\ P_n(t_2) & P_{n+1}(t_2) & \dots & \dots \\ \vdots & \vdots & \ddots & \vdots \end{bmatrix}$$

$$S^{1,1,1,\dots,1}(t_1, \dots, t_r)$$

Theorem 2.4

$$d\mu(S_j) = \frac{1}{\sqrt{1-S_j^2}} dS_j$$

$$T_n = C_n^0$$

$$\det \begin{bmatrix} C_n^\lambda(x) & C_{n+1}^\lambda(x) & C_{n+m+1}^\lambda(x) \\ C_n^{\lambda'}(x) & C_{n+1}^{\lambda'}(x) & C_{n+m+1}^{\lambda'}(x) \\ C_n^{\lambda''}(x) & C_{n+1}^{\lambda''}(x) & C_{n+m+1}^{\lambda''}(x) \\ \vdots & \vdots & \vdots \\ C_n^{\lambda^{(m-1)}}(x) & C_{n+1}^{\lambda^{(m-1)}}(x) & C_{n+m+1}^{\lambda^{(m-1)}}(x) \end{bmatrix}$$

$$(t-x)^m$$

$$\frac{1}{\sqrt{1-t^2}} (t-x)^m$$

$$H = \begin{bmatrix} h_0 & h_1 & h_2 \\ h_1 & h_2 & \\ h_2 & & \ddots \end{bmatrix}$$

$$H_{i,j} = h_{i+j-2}$$

$$M = \begin{bmatrix} m_0 & m_1 & m_2 & m_3 \\ m_1 & m_2 & m_3 & \\ m_2 & m_3 & & \\ m_3 & & & \end{bmatrix} \dots$$

← moment
matrix
of $r(x)$

$$p(x) = \sum_{k=0}^n a_k x^k$$

$$q(x) = \sum_{k=0}^n b_k x^k$$

$$\int p(x) q(x) r(x) dx = [a_0 \ a_1 \ \dots \ a_n] M \begin{bmatrix} b_0 \\ b_1 \\ \vdots \\ b_n \end{bmatrix}$$

Moment matrix \longleftrightarrow seq of orth polys

$$r(x) = \frac{1}{q(x) \sqrt{1-x^2}}, \quad q(x) \text{ polynomial} \\ q(x) \neq 0 \text{ in } [-1, 1]$$

Sequence of polys for $r(x)$?

Szegő: for $n > 2 \deg(q) + 1$,

$$p_n(x) = \sum_{k=0}^{\deg(q)} \alpha_k T_{n-k}(x)$$

CONSTANT !! indep of n .

three-term recursion relation:

$$x p_n(x) = a_n p_{n+1}(x) + b_n p_n(x) + c_n p_{n-1}(x)$$

$$\text{for } n > 2 \deg(q) + 1, \quad a_n = c_n = \frac{1}{2}, \quad b_n = 0.$$

$$\oint_C f(z) dz = 0 \quad \text{if } \underline{f(z)} \text{ is holomorphic inside } C$$

$$\bullet \quad q(x) = h(e^{i\theta}) \overline{h(e^{-i\theta})} \quad x = \cos \theta$$

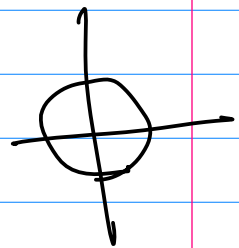
$$p_n(x) = \operatorname{Re} \left\{ e^{in\theta} h(e^{-i\theta}) \right\}, \quad x = \cos \theta$$

$$h(z) = \sum_{k=0}^d \alpha_k z^k \leadsto e^{in\theta} h(e^{-i\theta}) = \sum_{k=0}^d \alpha_k e^{i(n-k)\theta}$$

$$P_n(x) = \sum_{k=0}^n K_k \cos((n-k)\theta) = \sum_{k=0}^n K_k T_{n-k}(x)$$

$$\int_{-1}^1 \operatorname{Re} \left\{ e^{in\theta} h(e^{-i\theta}) \right\} \frac{x^m}{q(x)\sqrt{1-x^2}} dx$$

$$= \frac{1}{2} \operatorname{Re} \left\{ \int_{-\pi}^{\pi} \frac{e^{in\theta} h(e^{-i\theta})}{h(e^{i\theta}) h(e^{-i\theta})} \frac{(e^{i\theta} + e^{-i\theta})^m}{h(e^{i\theta}) h(e^{-i\theta})} d\theta \right\}$$



$$\frac{1}{2} \operatorname{Re} \oint_{|z|=1} z^n \frac{(z + \frac{1}{z})^m}{h(z)} d\theta \quad n \geq m$$

no roots in $|z| \leq 1$

$$= 0$$

$$\int_{-1}^1 P_n(x) x^m \frac{1}{q(x)\sqrt{1-x^2}} dx = 0 \quad m < n$$

$\therefore P_n$ = seq of orth polys!

true for n large enough!!