

An instance of the Maroni's touch.

Let P_n and \mathbb{P}_n be monic orthogonal polynomials related to the measures $d\mu(t)$ and $d\tilde{\mu}(t) = \frac{d\mu(t)}{t-c} + \kappa\delta(t-c)dt$. As $\int \mathbb{P}_n(t)P_m(t)d\mu(t) = \int \mathbb{P}_n(t)(t-c)P_m(t)\frac{d\mu(t)}{t-c} = \int \mathbb{P}_n(t)(t-c)P_m(t)d\tilde{\mu}(t) = 0$ when $m < n-1$ (the multiplication by $t-c$ kills the mass point at c !), we have the quasi orthogonality representation

$$\mathbb{P}_n(x) = P_n(x) + c_n P_{n-1}(x),$$

what is c_n ? The P_n s are kernel polynomials, as $d\mu(t) = (t-c)d\tilde{\mu}(t)$ (same killing), so, by Christoffel-Darboux (Pascal would have written "Darboux-Christoffel")

$$(x-c)P_n(x) = \mathbb{P}_{n+1}(x) - \frac{\mathbb{P}_{n+1}(c)}{\mathbb{P}_n(c)}\mathbb{P}_n(x).$$

So, $(x-c)P_n(x) = P_{n+1}(x) + c_{n+1}P_n(x) - \frac{\mathbb{P}_{n+1}(c)}{\mathbb{P}_n(c)}(P_n(x) + c_n P_{n-1}(x))$, to

compare to the P_n recurrence relation, for instance $a_n = -\frac{\mathbb{P}_{n+1}(c)}{\mathbb{P}_n(c)}c_n$, or the eq. for the c_n s $a_n(P_n(c) + c_n P_{n-1}(c)) = -(P_{n+1}(c) + c_{n+1}P_n(c))c_n$, etc.

Wimp & Kiesel [WK] 1.9, 1.15 ask when a combination of P_n and P_{n-1} satisfies a recurrence relation of the required form. We want $\mathbb{P}_{n+1}(x) = (x - \tilde{b}_n)\mathbb{P}_n(x) - \tilde{a}_n\mathbb{P}_{n-1}(x)$ and $P_{n+1}(x) = (x - b_n)P_n(x) - a_n P_{n-1}(x)$,

$$0 = \underbrace{P_{n+1}(x)}_{(x-b_n)P_n(x) - a_n P_{n-1}(x)} + c_{n+1}P_n(x) - (x - \tilde{b}_n)\{P_n(x) + c_n P_{n-1}(x)\} - \tilde{a}_n \left\{ P_{n-1}(x) + c_{n-1} \left[P_{n-2}(x) = \frac{-P_n(x) + (x - b_{n-1})P_{n-1}(x)}{a_{n-1}} \right] \right\},$$

whence [WK] §2,

$$x - b_n + c_{n+1} - (x - \tilde{b}_n) + \frac{\tilde{a}_n c_{n-1}}{a_{n-1}} = -a_n - (x - \tilde{b}_n)c_n - \tilde{a}_n - \frac{\tilde{a}_n c_{n-1}(x - b_{n-1})}{a_{n-1}} \equiv 0.$$

They solve these equations, and more difficult ones too, by computer algebra.

Even the great Wolfgang Hahn has to struggle a short while with this problem [H52] p. 95-96, [HChr] eq. (7) and (8), finding that c_n is a ratio of solutions of the 3-term recurrence relation for P_n .

Pascal solves the problem in a matter of seconds [M] p. 225, in showing that "il faut et il suffit" that \mathbb{P}_n be orthogonal to constants, so, that $c_n = -\frac{\int P_n(t)d\tilde{\mu}(t)}{\int P_{n-1}d\tilde{\mu}(t)}$, $n = 1, 2, \dots$, and that $\int P_n(t)d\mu(t)/(t-c)$ is the numerator polynomial, or first associated orthogonal polynomial $N_n(c)$ + a constant times $P_n(c)$.

About forms. Pascal writes Lf for the more familiar (to whom?) measure writing $\int f(t)d\mu(t)$. Let Mf be our $\int f(t)(t-c)^{-1}d\mu(t)$, $(x-c)M$ applied to a test function f gives Lf of course, but Maroni's $(x-c)^{-1}Lf$ is NOT Mf , it gives L applied to $(f(t) - f(c))/(t-c)$, corresponding to $d\mu(t)/(t-c) - m_0\delta(t-c)dt$, where m_0 is the zeroest moment of $d\mu/(t-c)$, reminding the formula of the numerator polynomials: in terms of Kiesel & Wimps's favorite representations by Stieltjes functions (my favorite too) $F(x) = \int d\mu(t)/(x-t)$, the numerator, or associated, polynomial N_n is the polynomial part of

$$F(x)P_n(x) = \int P_n(x)d\mu(t)/(x-t) = \underbrace{\int \frac{P_n(t) - P_n(x)}{t-x}d\mu(t)}_{N_n(x) = P_n^{(1)}(x)} + \underbrace{\int \frac{P_n(t)}{x-t}d\mu(t)}_{Q_n(x) = O(x^{-n-1})},$$

so $N_n(c) = (x-c)^{-1}LP_n$.

Where are forms coming from? They became often used since the 1980s [Brez80] [Draux] and of course [M], shall we speak of a *French touch*? Pascal thought highly of Geronimus [Geronimus].

[Brez80] C. Brezinski, *Padé-Type Approximation and General Orthogonal Polynomials*, ISNM, vol. **50**, Birkhäuser-Verlag, Basel, 1980,

[Draux] A. Draux, *Polynômes Orthogonaux Formels - Applications, Lecture Notes in Mathematics* Vol. **974**, Springer, 1983.

[Geronimus] J. Geronimus, Sur les polynômes orthogonaux relatifs à une suite de nombres donnés et sur le théorème de W. Hahn. (Russian. French summary), *Bull. Acad. Sci. URSS, Sér. math.* **4**, 215-228 (1940).

[H52] W. Hahn, Über lineare Differentialgleichungen, deren Lösungen einer Rekursionsformel genügen, II. *Math. Nachr.* **7** (1952), 85-104.

[HChr] W. Hahn, Über Orthogonalpolynome mit besonderen Eigenschaften, in: P.L. Butzer, F. Fehér (eds), *E. B. Christoffel*, Birkhäuser, Basel 1981.

[M] P. Maroni, Sur la suite de polynômes orthogonaux associée à la forme $u = \delta_c + \lambda(x - c)^{-1}L$. (French) [On the sequence of orthogonal polynomials associated with the form $u = \delta_c + \lambda(x - c)^{-1}L$.] *Orthogonal polynomials and their applications* (Vigo, 1988), 124-153, Esc. Téc. Super. Ing. Ind. Vigo, Vigo, 1989, = *Period. Math. Hungar.* **21** (1990), no. 3, 223-248.

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