

$w'(x)/w(x) = Q(x)/P(x)$, consider $I_{n,k} = \int (p_n(x)p_{n-k}(x))' P(x)w(x)dx$ and replace the derivative in terms of the orthogonal polynomials themselves ($(p_n)' = \frac{n}{a_n} p_{n-1} + \frac{b_0 + \dots + b_{n-2} - (n-1)b_{n-1}}{a_n a_{n-1}} p_{n-2} + \dots$); on the other hand, integrate by parts, using $(Pw)' = (Q+P')w$. This produces the equations, knowing that, if f is a polynomial, $\int p_n(x)p_m(x)f(x)w(x)dx$ is the (n,m) -entry of $f(A)$, where A is the

Jacobi matrix $\begin{bmatrix} b_0 & a_1 & & & \\ a_1 & b_1 & a_2 & & \\ & & \cdot & \cdot & \\ & & & \cdot & \cdot \\ & & & & \cdot & \cdot \end{bmatrix}$

For $w(x) = |x|^p \exp(-x^{2m})$, the equations are ($b_n = 0$)

(5) $F_n(a) = 2ma_n(A^{2m-1})_{n-1, n} = n + p \text{ odd}(n), n=1,2,\dots$

Examples : $m=1 \quad F_n(a) = 2a_n^2$

$m=2 \quad F_n(a) = 4a_n^2(a_{n-1}^2 + a_n^2 + a_{n+1}^2)$

$m=3 \quad F_n(a) = 6a_n^2(a_{n-2}^2 a_{n-1}^2 + a_{n-1}^4 + 2a_{n-1}^2 a_n^2 + a_n^4 + 2a_n^2 a_{n+1}^2 + a_{n-1}^2 a_{n+1}^2 + a_{n+1}^4 + a_{n+1}^2 a_{n+2}^2)$.

One sees that (4) is clearly a consequence of (3) which must still be proved. Freud used fixed-point iteration by solving (5) for a_n [gives a_n as a function of $a_{n\pm 1}, a_{n\pm 2}, \dots$], but the method diverges when $m > 3$. The proof presented here is motivated by the Newton-Raphson iteration [for $m=2$ see Lew & Quarles, J.Approx.Th. 38(1983)357-379] Considering $F_n(a)$ as a function of the logarithms of the a_k 's, one finds that the Jacobian matrix (Fréchet derivative) $J(a) = [\partial F_n(a) / \partial \log a_k]$ is symmetric and positive definite $\sum_{n,k} u_n u_k \partial F_n(a) / \partial \log a_k$

$\geq 4m^2 \sum_n a_n^{2m} u_n^2$. Now, if a'_n is a positive solution of (5) and if $a''_n = [n/C(2m)]^{1/2m}$, so that $F_n(a'') - F_n(a') = o(n)$, one can estimate how a' and a'' are close together by

$F_n(a'') - F_n(a') = \int_0^1 \sum_{0k} (\partial F_n(a) / \partial \log a_k) u_k dt \quad (u_k = \log a''_k - \log a'_k ; \log a_k = \log a'_k + t u_k)$.

$\sum_n (F_n(a'') - F_n(a')) u_n = \int_0^1 \sum_{0nk} u_n u_k \partial F_n(a) / \partial \log a_k dt \geq 4m^2 \sum_n u_n^2 \int_0^1 a_n^{2m} dt$

resulting (after some technicalities) in $u_n \rightarrow 0$ and establishing common asymptotic behaviour of a'_n and a''_n : Q.E.D.

9	11.0226	12.0207	13.0192	14.0178	15.0166	16.0156	17.0147	18.0139	19.0131	20.0125
3	11.0076	12.0069	13.0064	14.0059	15.0055	16.0052	17.0049	18.0046	19.0044	20.0042
7	11.0058	12.0018	13.0046	14.0018	15.0038	16.0017	17.0033	18.0016	19.0028	20.0015
3	10.9813	12.0109	12.9828	14.0106	14.9840	16.0103	16.9849	18.0101	18.9856	20.0098
1	10.9921	11.9967	12.9934	13.9972	14.9942	15.9976	16.9949	17.9978	18.9955	19.9980
7	10.9934	11.9939	12.9944	13.9948	14.9951	15.9954	16.9957	17.9959	18.9962	19.9964
.5										
2	13.1503	10.6189	15.1261	12.6032	17.1086	14.5912	19.0953	16.5817	21.0850	18.5739
8	12.0273	11.5196	14.0227	13.5172	16.0194	15.5153	18.0170	17.5137	20.0151	19.5125
8	11.2716	12.2208	13.2720	14.2215	15.2723	16.2221	17.2724	18.2226	19.2725	20.2230
.5										
6	9.1342	13.6434	11.1145	15.6212	13.0999	17.6049	15.0886	19.5925	17.0796	21.5827
1	10.0219	12.5260	12.0189	14.5218	14.0166	16.5188	16.0148	18.5165	18.0134	20.5147
9	10.6968	11.7939	12.6992	13.7929	14.7011	15.7921	16.7026	17.7915	18.7039	19.7908
4	10.7424	11.7462	12.7436	13.7468	14.7445	15.7472	16.7451	17.7475	18.7457	19.7478