

## Recent Trends in Constructive Approximation Theory

# Classical orthogonal polynomials A general difference calculus approach

R.S. Costas-Santos

Work supported by DGES grant BFM 2003-06335-C03

Universidad Carlos III de Madrid

August 31, 2006



# Menu

- Menu

Ingredients: The  
Classical Orthogonal  
Polynomials

---

A foretaste: Connection  
with Operator Theory

---

The Chef's Special: The  
Main Results

---

The dessert

---

1. Overview of Classical orthogonal polynomials
2. Connection with Operator Theory. The Rodrigues operator
3. More general Hahn Theorem
4. New Theorem of Characterization
5. An example: The Askey-Wilson Polynomials



• Menu

Ingredients: The  
Classical Orthogonal  
Polynomials

---

• Standard and  $\Delta$

•  $q$ -Polynomials

A foretaste: Connection  
with Operator Theory

---

The Chef's Special: The  
Main Results

---

The dessert

---

# Ingredients: The Classical Orthogonal Polynomials



## Standard and $\Delta$

- Menu

Ingredients: The  
Classical Orthogonal  
Polynomials

- **Standard and  $\Delta$**

- $q$ -Polynomials

A foretaste: Connection  
with Operator Theory

The Chef's Special: The  
Main Results

The dessert

### 1. Standard classical orthogonal polynomials (Hermite, Laguerre, Jacobi)

$$> \mathfrak{H} := \tilde{\sigma}(x) \frac{d^2}{dx^2} + \tilde{\tau}(x) \frac{d}{dx}, \quad \lambda_n = n\tilde{\tau}' + n(n-1) \frac{\tilde{\sigma}''}{2}.$$

$$> \frac{d}{dx} [\tilde{\sigma}(x)\rho(x)] = \tilde{\tau}(x)\rho(x).$$

### 2. $\Delta$ -classical orthogonal polynomials (Hahn, Meixner, Kravchuk, Charlier, etc)

$$> \mathfrak{H}_\Delta := \sigma(s)\Delta\nabla + \tau(s)\Delta, \quad \lambda_n = n\tilde{\tau}' + n(n-1) \frac{\tilde{\sigma}''}{2}.$$

$$> \sigma(x) := \tilde{\sigma}(x) - \frac{1}{2}\tilde{\tau}(x), \quad \tau(s) = \tilde{\tau}(x),$$

$$> \Delta[\sigma(s)\rho(s)] = \tau(s)\rho(s)$$

$$> \Delta f(s) = f(s+1) - f(s), \quad \nabla f(s) = f(s) - f(s-1),$$



## Standard and $\Delta$

- Menu

Ingredients: The  
Classical Orthogonal  
Polynomials

- **Standard and  $\Delta$**

- $q$ -Polynomials

A foretaste: Connection  
with Operator Theory

The Chef's Special: The  
Main Results

The dessert

1. Standard classical orthogonal polynomials (Hermite, Laguerre, Jacobi)

$$> \mathfrak{H} := \tilde{\sigma}(x) \frac{d^2}{dx^2} + \tilde{\tau}(x) \frac{d}{dx}, \quad \lambda_n = n\tilde{\tau}' + n(n-1) \frac{\tilde{\sigma}''}{2}.$$

$$> \frac{d}{dx} [\tilde{\sigma}(x)\rho(x)] = \tilde{\tau}(x)\rho(x).$$

2.  $\Delta$ -classical orthogonal polynomials (Hahn, Meixner, Kravchuk, Charlier, etc)

$$> \mathfrak{H}_\Delta := \sigma(s)\Delta\nabla + \tau(s)\Delta, \quad \lambda_n = n\tilde{\tau}' + n(n-1) \frac{\tilde{\sigma}''}{2}.$$

$$> \sigma(x) := \tilde{\sigma}(x) - \frac{1}{2}\tilde{\tau}(x), \quad \tau(s) = \tilde{\tau}(x),$$

$$> \Delta[\sigma(s)\rho(s)] = \tau(s)\rho(s)$$

$$> \Delta f(s) = f(s+1) - f(s), \quad \nabla f(s) = f(s) - f(s-1),$$



# $q$ -Polynomials

• Menu

Ingredients: The  
Classical Orthogonal  
Polynomials

• Standard and  $\Delta$

•  $q$ -Polynomials

A foretaste: Connection  
with Operator Theory

The Chef's Special: The  
Main Results

The dessert

## 3. $q$ -classical orthogonal polynomials (or $q$ -Polynomials)

$$> \mathfrak{H}_q = \sigma(s) \frac{\Delta}{\nabla x_1(s)} \frac{\nabla}{\nabla x(s)} + \tau(s) \frac{\Delta}{\Delta x(s)}, \quad x_k(s) = x\left(s + \frac{k}{2}\right),$$

$$> \sigma(s) := \tilde{\sigma}(x(s)) - \frac{1}{2} \tilde{\tau}(x(s)) \nabla x_1(s), \quad \tau(s) = \tilde{\tau}(x(s)),$$

$$> \Delta[\sigma(s)\rho(s)] = \tau(s)\rho(s)\nabla x_1(s),$$

$$> x(s) = c_1 q^s + c_2 q^{-s} + c_3.$$

Polynomial eigenfunctions of  $\mathfrak{H}_q$

$$P_n(s)_q := \left[ \frac{B_n \nabla \rho_1(s)}{\rho_0(s) \nabla x_1(s)} \right] \left[ \frac{\nabla \rho_2(s)}{\rho_1(s) \nabla x_2(s)} \right] \cdots \left[ \frac{\nabla \rho_n(s)}{\rho_{n-1}(s) \nabla x_{n-1}(s)} \right],$$

Symmetric form of  $\mathfrak{H}_q$

$$\mathfrak{H}_q = \left[ \frac{1}{\rho(s)} \frac{\nabla}{\nabla x_1(s)} \rho_1(s) \right] \frac{\Delta}{\Delta x(s)}.$$



- Menu

Ingredients: The  
Classical Orthogonal  
Polynomials

---

A foretaste: Connection  
with Operator Theory

---

- The Rodrigues  
Operator
- Some well known  
results

The Chef's Special: The  
Main Results

---

The dessert

---

# A foretaste: Connection with Operator Theory



# The Rodrigues Operator

- Menu

Ingredients: The  
Classical Orthogonal  
Polynomials

A foretaste: Connection  
with Operator Theory

- **The Rodrigues  
Operator**

- Some well known  
results

The Chef's Special: The  
Main Results

The dessert

**Definition 1** Given functions  $\sigma$  and  $\rho$ , where  $\rho$  is supported on  $\Omega$ , and a lattice  $x(s)$ , we define the  $k$ -th Rodrigues operator associated with  $(\sigma(s), \rho(s), x(s))$  as

$$R_0(\sigma, \rho, x) := I, \quad R_1(\sigma, \rho, x) := \frac{\nabla \rho_1(s)}{\rho(s) \nabla x_1(s)} \circ I,$$

$$R_k(\sigma, \rho, x) := R_1(\sigma(s), \rho(s), x(s)) \circ R_{k-1}(\sigma(s), \rho_1(s), x_1(s)),$$

where  $\rho_1(s) = \sigma(s+1)\rho(s+1)$  and  $I$  is the identity operator.





# The Rodrigues Operator

- Menu

Ingredients: The  
Classical Orthogonal  
Polynomials

A foretaste: Connection  
with Operator Theory

- **The Rodrigues  
Operator**

- Some well known  
results

The Chef's Special: The  
Main Results

The dessert

**Definition 1** Given functions  $\sigma$  and  $\rho$ , where  $\rho$  is supported on  $\Omega$ , and a lattice  $x(s)$ , we define the  $k$ -th Rodrigues operator associated with  $(\sigma(s), \rho(s), x(s))$  as

$$R_0(\sigma, \rho, x) := I, \quad R_1(\sigma, \rho, x) := \frac{\nabla \rho_1(s)}{\rho(s) \nabla x_1(s)} \circ I,$$

$$R_k(\sigma, \rho, x) := R_1(\sigma(s), \rho(s), x(s)) \circ R_{k-1}(\sigma(s), \rho_1(s), x_1(s)),$$

where  $\rho_1(s) = \sigma(s+1)\rho(s+1)$  and  $I$  is the identity operator.

Standard COP:  $R_1(\sigma, \rho) := \frac{1}{\rho(x)} \frac{d\rho_1(s)}{dx} \circ I, \quad \rho_1(x) := \rho(x)\tilde{\sigma}(x).$

$\Delta$ -COP:  $R_1(\sigma, \rho) := \frac{\nabla \rho_1(s)}{\rho(s)} \circ I, \quad \rho_1(s) := \rho(s+1)\sigma(s+1).$



## Some well known results

- Menu

Ingredients: The Classical Orthogonal Polynomials

A foretaste: Connection with Operator Theory

- The Rodrigues Operator

- Some well known results

The Chef's Special: The Main Results

The dessert

1.  $R_1(\sigma, \rho, x)[1] = \tau(s)$ .  **$q$ -Pearson equation.**
2. The operators  $\Delta^{(1)}$  and  $R_1(\sigma, \rho, x)$  are lowering and raising operators associated to the  $q$ -hamiltonian  $\mathfrak{H}_q$ , respectively. In fact,

$$\mathfrak{H}_q = R_1(\sigma, \rho, x)\Delta^{(1)} \circ I.$$

3. For every integers,  $n, k, 0 \leq k \leq n$ , there exists a constant,  $C_{n,k}$  such that

$$\Delta^{(k)} P_n(s)_q = C_{n,k} R_{n-k}(\sigma, \rho_k, x_k)[1].$$

Where  $x_k(s) := x(s + \frac{k}{2})$ ,  $\rho_k(s) := \rho_{k-1}(s+1)\sigma(s+1)$ , being  $\rho_0 \equiv \rho$ , and

$$\Delta^{(k)} := \begin{cases} \frac{\Delta}{\Delta x_{k-1}} \frac{\Delta}{\Delta x_{k-2}} \cdots \frac{\Delta}{\Delta x}, & \text{if } k \geq 0, \\ R_k(\sigma, \rho_k, x_k), & \text{if } k \leq 0. \end{cases}$$



## Some well known results

- Menu

Ingredients: The Classical Orthogonal Polynomials

A foretaste: Connection with Operator Theory

- The Rodrigues Operator

- Some well known results

The Chef's Special: The Main Results

The dessert

1.  $R_1(\sigma, \rho, x)[1] = \tau(s)$ . *q*-Pearson equation.
2. The operators  $\Delta^{(1)}$  and  $R_1(\sigma, \rho, x)$  are lowering and raising operators associated to the  $q$ -hamiltonian  $\mathfrak{H}_q$ , respectively. In fact,

$$\mathfrak{H}_q = R_1(\sigma, \rho, x)\Delta^{(1)} \circ I.$$

3. For every integers,  $n, k, 0 \leq k \leq n$ , there exists a constant,  $C_{n,k}$  such that

$$\Delta^{(k)} P_n(s)_q = C_{n,k} R_{n-k}(\sigma, \rho_k, x_k)[1].$$

Where  $x_k(s) := x(s + \frac{k}{2})$ ,  $\rho_k(s) := \rho_{k-1}(s+1)\sigma(s+1)$ , being  $\rho_0 \equiv \rho$ , and

$$\Delta^{(k)} := \begin{cases} \frac{\Delta}{\Delta x_{k-1}} \frac{\Delta}{\Delta x_{k-2}} \cdots \frac{\Delta}{\Delta x}, & \text{if } k \geq 0, \\ R_k(\sigma, \rho_k, x_k), & \text{if } k \leq 0. \end{cases}$$



## Some well known results

- Menu

Ingredients: The Classical Orthogonal Polynomials

A foretaste: Connection with Operator Theory

- The Rodrigues Operator

- Some well known results

The Chef's Special: The Main Results

The dessert

1.  $R_1(\sigma, \rho, x)[1] = \tau(s)$ . *q*-Pearson equation.
2. The operators  $\Delta^{(1)}$  and  $R_1(\sigma, \rho, x)$  are lowering and raising operators associated to the  $q$ -hamiltonian  $\mathfrak{H}_q$ , respectively. In fact,

$$\mathfrak{H}_q = R_1(\sigma, \rho, x)\Delta^{(1)} \circ I.$$

3. For every integers,  $n, k, 0 \leq k \leq n$ , there exists a constant,  $C_{n,k}$  such that

$$\Delta^{(k)} P_n(s)_q = C_{n,k} R_{n-k}(\sigma, \rho_k, x_k)[1].$$

Where  $x_k(s) := x(s + \frac{k}{2})$ ,  $\rho_k(s) := \rho_{k-1}(s+1)\sigma(s+1)$ , being  $\rho_0 \equiv \rho$ , and

$$\Delta^{(k)} := \begin{cases} \frac{\Delta}{\Delta x_{k-1}} \frac{\Delta}{\Delta x_{k-2}} \cdots \frac{\Delta}{\Delta x}, & \text{if } k \geq 0, \\ R_k(\sigma, \rho_k, x_k), & \text{if } k \leq 0. \end{cases}$$



- Menu

Ingredients: The  
Classical Orthogonal  
Polynomials

---

A foretaste: Connection  
with Operator Theory

---

The Chef's Special: The  
Main Results

---

- New Hahn's Theorem
- $q$ -classical OPS
- New Theorem of  
Characterization
- New Theorem of  
Characterization (cont.)

The dessert

---

# The Chef's Special: The Main Results



# New Hahn's Theorem

- Menu

Ingredients: The  
Classical Orthogonal  
Polynomials

A foretaste: Connection  
with Operator Theory

The Chef's Special: The  
Main Results

- **New Hahn's Theorem**

- $q$ -classical OPS

- New Theorem of  
Characterization

- New Theorem of  
Characterization (cont.)

The dessert

**Theorem 1** Let  $\{P_n\}_{n \geq 0}$  be an OPS with respect to  $\rho(s)$  such that is complete as orthonormal set in  $\ell^2([a, b], \langle \cdot, \cdot \rangle_\rho)$ . The following statements are equivalent.

(i)  $\{P_n\}_{n \geq 0}$  is  $q$ -classical and the following boundary conditions hold

$$x^k(s)x_{-1}(s)^l\sigma(s)\rho(s)\Big|_{s=a}^{s=b} = 0, \quad k, l = 0, 1, \dots (*)$$

(ii)  $\{\Delta^{(1)}P_{n+1}\}_{n \geq 0}$  is an OPS with respect to  $\tilde{\rho}(s)$  and the following boundary conditions hold

$$x^k(s)x_{-1}(s)^l\tilde{\rho}(s-1)\Big|_{s=a}^{s=b} = 0, \quad k, l = 0, 1, \dots$$



## $q$ -classical OPS

- Menu

Ingredients: The  
Classical Orthogonal  
Polynomials

---

A foretaste: Connection  
with Operator Theory

---

The Chef's Special: The  
Main Results

---

- New Hahn's Theorem

- $q$ -classical OPS

- New Theorem of  
Characterization

- New Theorem of  
Characterization (cont.)

The dessert

---

**Definition 2** The sequence  $\{P_n\}_{n \geq 0}$  is said to be a  $q$ -classical OPS on the lattice  $x(s)$  if satisfies the orthogonality conditions

$$\sum_{s=a}^{b-1} P_n(s)P_m(s_i)\rho(s)\nabla x_1(s) = d_n^2\delta_{n,m}, \quad \Delta s = 1, \quad n, m = 0, 1, \dots$$

where

- (i)  $\rho(s)$  is a solution of the  $q$ -Pearson equation  
$$\Delta[\sigma(s)\rho(s)] = \tau(s)\rho(s)\nabla x_1(s).$$
- (ii)  $\sigma(s) + \frac{1}{2}\tau(s)\nabla x_1(s)$  is a polynomial on  $x(s)$  of degree, at most, 2.
- (iii)  $\tau(s)$  is a polynomial on  $x(s)$  of degree 1.

$q$ -numbers

$$[s]_q := \frac{q^{\frac{s}{2}} - q^{-\frac{s}{2}}}{q^{\frac{1}{2}} - q^{-\frac{1}{2}}}, \quad q \in \mathbb{C}, |q| \neq 1.$$



# New Theorem of Characterization

- Menu

Ingredients: The Classical Orthogonal Polynomials

A foretaste: Connection with Operator Theory

The Chef's Special: The Main Results

- New Hahn's Theorem

- $q$ -classical OPS

- **New Theorem of Characterization**

- New Theorem of Characterization (cont.)

The dessert

**Theorem 2** Let  $\{P_n\}_{n \geq 0}$  be an OPS with respect to  $\rho(s)$  on the lattice  $x(s)$  and let  $\sigma(s)$  be such that boundary condition (\*) holds. Then the following statements are equivalent:

1.  $\{P_n\}_{n \geq 0}$  is a  $q$ -classical OPS.
2. The sequence  $\{\Delta^{(1)} P_n\}_{n \geq 0}$  is an OPS with respect to  $\rho_1(s)$  where  $\rho$  satisfies the last  $q$ -Pearson equation.
3. For every integer  $k$ , the sequence  $\{R_n(\rho_k(s), x_k(s))[1]\}_{n \geq 0}$  is an OPS with respect to the weight function  $\rho_k(s)$  where  $\rho_0(s) = \rho(s)$ ,  $\rho_k(s) = \rho_{k-1}(s+1)\sigma(s+1)$  and  $\rho$  satisfies last  $q$ -Pearson equation.
4. (Second order difference equation):

$$\sigma(s) \frac{\Delta}{\nabla x_1(s)} \frac{\nabla P_n(s)}{\nabla x(s)} + \tau(s) \frac{\Delta P_n(s)}{\Delta x(s)} + \lambda_n P_n(s) = 0,$$





## New Theorem of Characterization (cont.)

- Menu

Ingredients: The  
Classical Orthogonal  
Polynomials

A foretaste: Connection  
with Operator Theory

The Chef's Special: The  
Main Results

- New Hahn's Theorem
- $q$ -classical OPS
- New Theorem of  
Characterization
- **New Theorem of  
Characterization (cont.)**

The dessert

5.  $\{P_n\}_{n \geq 0}$  can be expressed in terms of the Rodrigues operator

$$P_n(s) = B_n R_n(\rho(s), x(s))[1] = \frac{B_n}{\rho(s)} \frac{\nabla}{\nabla x_1(s)} \cdots \frac{\nabla[\rho_n(s)]}{\nabla x_n(s)},$$

6. (First structure relation):

$$\phi(x_1(s)) \frac{\Delta P_n(s)}{\Delta x(s)} = a_n M P_{n+1}(s) + b_n M P_n(s) + c_n M P_{n-1}(s) + j_n x_1(s) M P_n(s).$$

7. (Second structure relation):

$$M P_n(s) := \frac{P_n(s+1) + P_n(s)}{2} = e_n \frac{\Delta P_{n+1}(s)}{\Delta x(s)} + f_n \frac{\Delta P_n(s)}{\Delta x(s)} + g_n \frac{\Delta P_{n-1}(s)}{\Delta x(s)},$$

where  $e_n \neq 0$ ,  $g_n \neq \gamma_n$  for all  $n \geq 0$ , and  $\gamma_n$  is the corresponding coefficient of the following three-term recurrence relation  $x(s)P_n(s) = \alpha_n P_{n+1}(s) + \beta_n P_n(s) + \gamma_n P_{n-1}(s)$ .



- Menu

Ingredients: The  
Classical Orthogonal  
Polynomials

---

A foretaste: Connection  
with Operator Theory

---

The Chef's Special: The  
Main Results

---

The dessert

---

- The Askey-Wilson polynomials
- The Askey-Wilson polynomials (cont.)
- The coffee: Relevant references
- What day is it?

# The dessert



# The Askey-Wilson polynomials

- Menu

Ingredients: The Classical Orthogonal Polynomials

A foretaste: Connection with Operator Theory

The Chef's Special: The Main Results

The dessert

- **The Askey-Wilson polynomials**

- The Askey-Wilson polynomials (cont.)

- The coffee: Relevant references

- What day is it?

These polynomials are the polynomial eigenfunctions of the second order linear difference operator:

$$\mathfrak{H}_q = \frac{1}{\nabla x_1(s)} \left( \sigma^{AW}(-s) \frac{\Delta}{\Delta x(s)} - \sigma^{AW}(s) \frac{\nabla}{\nabla x(s)} \right),$$

where  $x(s) = \frac{1}{2} (q^s + q^{-s})$ ,

$$\sigma^{AW}(s) = -(q^{\frac{1}{2}} - q^{-\frac{1}{2}})^2 q^{-2s + \frac{1}{2}} (q^s - a)(q^s - b)(q^s - c)(q^s - d),$$

with eigenvalues  $\lambda_n = 4q^{1-n}(1 - q^n)(1 - abcdq^{n-1})$ .

Let the function

$$\rho(s) := q^{-2s^2} (a, b, c, d; q)_s (a, b, c, d; q)_{-s}.$$

where  $(a; q)_0 := 1$ ,  $(a; q)_k = (1 - a)(aq; q)_{k-1}$ ,  $k > 0$ ,  
 $(1 - aq^{-1})(a; q)_k = (aq^{-1}; q)_{k+1}$ ,  $k < 0$ .



## The Askey-Wilson polynomials (cont.)

- Menu

Ingredients: The Classical Orthogonal Polynomials

A foretaste: Connection with Operator Theory

The Chef's Special: The Main Results

The dessert

- The Askey-Wilson polynomials

- **The Askey-Wilson polynomials (cont.)**

- The coffee: Relevant references

- What day is it?

1.  $\phi^{AW}(s) = \frac{1}{2} (\sigma^{AW}(s+1) + \sigma^{AW}(-s)) = q_2(x_1(s)),$
2.  $a_n = -2q^{\frac{1}{2}-n} \frac{1-abcdq^{n-1}}{1-abcdq^{2n}} \left( \frac{2(1-q^{n+1})(1-abcdq^{n-1})}{1-abcdq^{2n-1}} - 1 + q \right),$
3.  $c_n = 4q^{\frac{1}{2}} \frac{(1-abcdq^{2n-2})(1-abcdq^{2n-1})}{1-abcdq^{n-2}} (1-abcdq^{n-1})(1-q^{n+1})A_{n-1}C_n,$
4.  $e_n = \frac{2[n]_q(1-abcdq^{n-1})^2 - [2]_q[n+1]_q(1-abcdq^n)^2}{4[n]_q(1-abcdq^{n-1})(1-abcdq^{2n-1})(1-abcdq^{2n})},$
5.  $f_n = \frac{1-q}{4} (a - a^{-1}q^{-1}) - \frac{1}{2} \left( A_n + C_n - \frac{[2]_q}{2} (\tilde{A}_{n-1} + \tilde{C}_{n-1}) \right),$

where

$$A_n = \frac{(1-abq^n)(1-acq^n)(1-adq^n)(1-abcdq^{n-1})}{a(1-abcdq^{2n-1})(1-abcdq^{2n})},$$

$$C_n = \frac{a(1-q^n)(1-bcq^{n-1})(1-bdq^{n-1})(1-cdq^{n-1})}{(1-abcdq^{2n-2})(1-abcdq^{2n-1})}.$$



## The coffee: Relevant references

- Menu

Ingredients: The  
Classical Orthogonal  
Polynomials

---

A foretaste: Connection  
with Operator Theory

---

The Chef's Special: The  
Main Results

---

The dessert

---

- The Askey-Wilson polynomials
- The Askey-Wilson polynomials (cont.)
- **The coffee: Relevant references**
- What day is it?

- [1] W. Al-Salam and T. S. Chihara. *Another characterization of the classical orthogonal polynomials*. SIAM J. Math. Anal. **3** (1972) 65-70
- [2] M. Alfaro and R. Álvarez-Nodarse. *A characterization of the classical orthogonal discrete and  $q$ -polynomials*. J. Comput. Appl. Math. (2006). In press
- [3] R. Álvarez-Nodarse. *On characterization of classical polynomials*. J. Comput. Appl. Math. **196** (2006) 320-337
- [4] R. Koekoek and R. F. Swarttouw. *The Askey-scheme of hypergeometric orthogonal polynomials and its  $q$ -analogue*, volume 98-17. Reports of the Faculty of Technical Mathematics and Informatics. Delft, The Netherlands, 1998.
- [5] A. F. Nikiforov, S. K. Suslov, and V. B. Uvarov. *Classical Orthogonal Polynomials of a Discrete Variable*. Springer Series in Computational Physics. Springer-Verlag, Berlin, 1991



# Finally ....

- Menu

Ingredients: The  
Classical Orthogonal  
Polynomials

---

A foretaste: Connection  
with Operator Theory

---

The Chef's Special: The  
Main Results

---

The dessert

---

- The Askey-Wilson  
polynomials
- The Askey-Wilson  
polynomials (cont.)
- The coffee: Relevant  
references
- What day is it?

THANKS FOR YOUR ATTENTION !!

