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JOHN TODD

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On the relative extrema of the Laguerre orthogonal functions.

Nota di JOHN TODD (a Washington).

(National Bureau of Standards, Washington, D. C.).

Summary. - *It is shown that the relative extrema, of fixed rank of the LAGUERRE orthogonal functions form monotone sequences.*

1. We define the LAGUERRE polynomials $L_n(x)$ by the equations

$$n! L_n(x) = e^x \left(\frac{d}{dx} \right)^n (x^n e^{-x}), \quad n = 0, 1, 2, \dots$$

and the corresponding orthogonal functions by

$$\Phi_n(x) = e^{-\frac{1}{2}x} L_n(x), \quad n = 0, 1, 2, \dots$$

We denote by $x_{1,n}, x_{2,n}, \dots, x_{n,n}$ the zeros of $\Phi'_n(x)$, arranged in ascending order of magnitude and we write

$$\Phi_n(x_{r,n}) = \mu_{r,n}$$

so that $\mu_{r,n}$ is the r^{th} relative extremum of $\Phi_n(x)$. We shall establish the following result.

THEOREM. - *The sequence $\{\mu_{r,n}\}$ is monotone for fixed r ; more precisely, it is increasing for r odd and decreasing for r even.*

This theorem, and the corresponding result for the LEGENDRE polynomials, were suggested by a study of the tables and graphs of these functions. (In particular see JAHNKE-EMDE [2] 32-33, 115-120, or F. TRICOMI [6]). A proof of the *ultimate* monotony in the LEGENDRE case was first given by R. COOPER [1]. G. SZEGÖ [5] established the full result in the LEGENDRE case; O. SZÁSZ [3] obtained a corresponding result in the ultra-spherical case. The following proof runs parallel to that of SZEGÖ, but there are certain complications.

It can be shown that

$$\lim_{n \rightarrow \infty} \mu_{r,n} = J_0(j_r)$$

where j_r is the r^{th} positive zero of $J_1(x)$.

The following set of approximate values show the numerical behavior of $\mu_{1,n}$:

$$\begin{aligned} \mu_{1,1} &= -.4163, & \mu_{1,2} &= -.4141, & \mu_{1,3} &= -.4081, & \mu_{1,4} &= -.4059, \\ \mu_{1,5} &= -.4049, & \mu_{1,6} &= .4042, & \mu_{1,7} &= -.4039, & \mu_{1,8} &= -.4036. \end{aligned}$$

The limit of the sequence is $-.4028 \dots$.

2. LEMMA. - For each n we have

$$x_{1,n+1} < x_{1,n} < x_{2,n+1} < x_{2,n} < \dots < x_{n,n+1} < x_{n,n} < x_{n+1,n+1}.$$

Proof. - We observe that the points $x_{r,n}$ are the zeros of the polynomial

$$\mathcal{L}'_n(x) = L'_n(x) - \frac{1}{2} L_n(x).$$

Denote by $y_{r,n}$ the zeros of $L_n(x)$ and by $\bar{y}_{r,n}$ the zeros of $L'_n(x)$ (which of course separate the $y_{r,n}$). Consider the behavior of the polynomials L_n , L'_n and \mathcal{L}_n in the interval $y_{r,n} \leq x \leq \bar{y}_{r,n}$. At $\underline{y}_{r,n}$ we have $L_n = 0$, $(-)^r L'_n > 0$ and therefore $(-)^r \mathcal{L}_n > 0$; at $\bar{y}_{r,n}$ we have $L'_n = 0$, $(-)^r L_n > 0$ and therefore $(-)^r \mathcal{L}_n < 0$. We conclude that \mathcal{L}_n vanishes at some point between $y_{r,n}$ and $\bar{y}_{r,n}$ and that the sign of L'_n at this point is $(-)^r$. This is true also for $r = n$, $y_{n,n} = +\infty$.

We now recall the well-known fact (see, e. g., SZEGÖ [4, p. 44]) that $E_n(x) = L'_{n+1}(x)L_n(x) - L'_n(x)L_{n+1}(x) < 0$.

From this it follows that at $x_{r,n}$, where $L'_n = \frac{1}{2} L_n$, we have

$$E_n = 2L'_{n+1}L'_n - L'_nL_{n+1} = 2L'_n\mathcal{L}_{n+1} < 0.$$

In other words, \mathcal{L}_{n+1} and L'_n have opposite signs at each point $x_{r,n}$. In the preceding paragraph we have shown that the sign of L'_n at $x_{r,n}$ is $(-)^r$ and therefore is opposite at consecutive zeros of \mathcal{L}_n . It follows that \mathcal{L}_{n+1} vanishes at least once between any two zeros of \mathcal{L}_n (also in 0 , $x_{1,n}$ and $x_{n,n}$, $+\infty$). From this the lemma follows.

3. Some formulae. - The basic relations for the LAGUERRE functions are the following

$$(3.1) \quad x\Phi''_n + \Phi'_n + \left(n + \frac{1}{2} - \frac{1}{4}\right)\Phi_n = 0,$$

$$(3.2) \quad (n+1)\Phi_{n+1} = (2n+1-x)\Phi_n - n\Phi_{n-1},$$

$$(3.3) \quad x\Phi'_n = \left(n - \frac{1}{2}x\right)\Phi_n - n\Phi_{n-1}.$$

(Compare, e. g., SZEGÖ ([4], 5.1.2, 5.1.10, 5.1.14)).

In (3.3) we replace n by $n+1$ and add and subtract (3.3) k obtain

$$x\Phi'_{n+1} + x\Phi'_n = \left(n+1 - \frac{1}{2}x\right)\Phi_{n+1} + \left(n - \frac{1}{2}x\right)\Phi_n - (n+1)\Phi_n - n\Phi_{n-1},$$

$$x\Phi'_{n+1} - x\Phi'_n = \left(n+1 - \frac{1}{2}x\right)\Phi_{n+1} - \left(n - \frac{1}{2}x\right)\Phi_n - (n+1)\Phi_n + n\Phi_{n-1}.$$

Inserting the expression obtained from (3.2) for Φ_{n-1} , the following relations arise:

$$(3.4) \quad \Phi'_{n+1} + \Phi'_n = \frac{2n+2 - \frac{1}{2}x}{x} (\Phi_{n+1} - \Phi_n),$$

$$(3.5) \quad \Phi'_{n+1} - \Phi'_n = -\frac{1}{2}(\Phi_{n+1} + \Phi_n).$$

Eliminating Φ_{n+1} we have another identity which will be useful later:

$$(3.6) \quad (n+1)\Phi'_{n+1} - \left(n+1 - \frac{1}{2}x\right)\Phi'_n = -\left(n+1 - \frac{1}{4}x\right)\Phi_n.$$

Finally, multiplying (3.4) by (3.5) we find

$$(3.7) \quad \Phi^2_{n+1} - \Phi^2_n = \frac{x}{n+1 - \frac{1}{4}x} (\Phi'^2_n - \Phi'^2_{n+1}).$$

4. An auxiliary function. — We write

$$(4.1) \quad f_n(x) = \Phi^2_n(x) + \frac{x}{n+1 - \frac{1}{4}x} \Phi'^2_n(x).$$

Differentiating we find

$$f'_n(x) = 2\Phi_n\Phi'_n + \frac{x}{n+1 - \frac{1}{4}x} 2\Phi'_n\Phi''_n + \Phi'^2_n \left[\frac{1}{n+1 - \frac{1}{4}x} + \frac{\frac{1}{4}x}{\left(n+1 - \frac{1}{4}x\right)^2} \right].$$

If we substitute for Φ''_n from (3.1) this gives

$$\begin{aligned} f'_n(x) &= 2\Phi'_n \left[\frac{\left(n+1 - \frac{1}{4}x\right)\Phi_n - \Phi'_n - \left(n + \frac{1}{2} - \frac{1}{4}x\right)\Phi_n}{n+1 - \frac{1}{4}x} + \frac{(n+1)\Phi'_n}{2\left(n+1 - \frac{1}{4}x\right)} \right] \\ &= \left(\frac{\Phi'_n}{n+1 - \frac{1}{4}x}\right)^2 \left\{ \left(n+1 - \frac{1}{4}x\right)\Phi_n - \left(n+1 - \frac{1}{2}x\right)\Phi'_n \right\}. \end{aligned}$$

If we now use (3.6) we obtain

$$(4.2) \quad f'_n(x) = \frac{-(n+1)\Phi'_n\Phi'_{n+1}}{\left(n+1-\frac{1}{4}x\right)^2}.$$

5. Proof of Theorem. - At $x_{r,n+1}$ we have $\Phi'_{n+1} = 0$ and so, from (3.7),

$$\Phi^2_{n+1} = \Phi^2_n + \frac{x}{n+1-\frac{1}{4}x} \Phi'^2_n,$$

that is: $\Phi^2_{n+1} = f_n$. On the other hand, at $x_{r,n}$ we have $\Phi'_n = 0$ and so, by definition of f_n , we have

$$f_n = \Phi^2_n.$$

From our Lemma and the fact that $\Phi'_n(0) = -n - \frac{1}{2}$ it is clear that Φ'_n and Φ'_{n+1} have opposite signs in the interval $x_{r,n+1} < x < x_{r,n}$ and this, with (4.2), implies that f_n is increasing in this interval, that is to say

$$\mu^2_{r,n+1} < \mu^2_{r,n}.$$

From this the required result follows immediately.

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