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Weighted Markov inequalities for curved majorants

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Abstract

We give exact estimations of certain weighted L^2 -norms of the derivative of polynomial, which have a curved majorant. They are all obtained as applications of special quadrature formulae.

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1 Introduction

The following problem was raised by P.Turán.

Let $\varphi(x) \ge 0$ for $-1 \le x \le 1$ and consider the class $P_{n,\varphi}$ of all polynomials of degree n such that

 $\begin{aligned} |p_n(x)| &\leq \varphi(x) \quad for \ -1 \leq x \leq 1. \\ How \ large \ can \ max_{[-1,1]} \left| p_n^{(k)}(x) \right| \ be \ if \ p_n \ is \ arbitrary \ in \ P_{n,\varphi} \ ? \end{aligned}$

The aim of this paper is to consider the solution in the weighted L^2 -norm for the majorants $\varphi(x) = \sqrt{\frac{1+x}{1-x}}$ and $\Omega_n(x) = \frac{n+1-nx}{(1-x)\sqrt{1-x^2}}$. Let as denote by

(1)
$$x_i = \cos \frac{(2i-1)\pi}{2n}, i=1,2,...,n$$
, the zeros of $T_n(x) = \cos n\theta$,

 $x = \cos \theta$ the Chebyshev polynomial of the first kind,

(2)
$$y_i$$
 the zeros of $U_{n-1}(x)$, $U_{n-1}(x) = \sin n\theta / \sin \theta$,

 $x = \cos \theta$, the Chebyshev polynomial of the second kind and

(3)
$$W_n(x) = \frac{\sin\left[(2n+1)\,\theta/2\right]}{\sin\left(\theta/2\right)}, x = \cos\theta.$$

Let H_1 be the class of real polynomials p_{n-1} , of degree $\leq n-1$ such that

(4)
$$|p_{n-1}(x_i)| \le \sqrt{\frac{1+x_i}{1-x_i}}, i=1,2,...,n,$$

where the x_i 's are given by (1).

Let H_2 be the class of real polynomials p_{n-1} , of degree $\leq n-1$ such that

(5)
$$|p_{n-1}(x_i)| \le \frac{n+1-nx_i}{(1-x_i)\sqrt{1-x_i^2}}, i=1,2,...,n,$$

where the x_i 's are given by (1). Note that $P_{n-1,\varphi} \subset H_1$, $P_{n-1,\Omega_n} \subset H_2$, $W_{n-1} \in H_1, W_{n-1} \notin P_{n-1,\varphi}, W'_n \in H_2, W'_n \notin P_{n-1,\Omega_n}$.

2 Results

Theorem 1. If $p_{n-1} \in H_1$ then we have

(6)
$$\int_{-1}^{1} \sqrt{\frac{1-x}{1+x}} \left[p'_{n-1}(x) \right]^2 dx \le \frac{2\pi n \left(n-1 \right) \left(2n-1 \right)}{3}$$

with equality for $p_{n-1} = W_{n-1}$.

Theorem 2. If $p_{n-1} \in H_2$ and $r(x) = b(b-2a)x^2 + 2c(b-a)x + a^2 + c^2$ with $0 < a < b, |c| < b-a, b \neq 2a$, then we have

(7)
$$\int_{-1}^{1} r(x) \sqrt{\frac{1-x}{1+x}} \left[p'_{n-1}(x) \right]^2 dx$$

$$\leq \frac{\pi n (n^2 - 1)(n+2)(2n+1) \left[\left[7(a-b+c)^2 + (a-b-c)^2 \right] (n^2 + n-2) - 4(a-b-c)^2 + 28(a^2 + c^2) \right]}{105}$$
with equality for $p_{n-1} = W'_n$.

Corollary 1. If $p_{n-1} \in H_2$ then we have

(8)
$$\int_{-1}^{1} \sqrt{\frac{1-x}{1+x}} \left[p'_{n-1}(x) \right]^2 dx \le \frac{8\pi n \left(n^2 - 1 \right) \left(n + 2 \right) (2n+1) \left(n^2 + n + 1 \right)}{105}$$

with equality for $p_{n-1} = W'_n$.

3 Lemmas

Here we state some lemmas which help us in proving the theorems.

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Lemma 1. Let p_{n-1} be such that $|p_{n-1}(x_i)| \leq \sqrt{\frac{1+x_i}{1-x_i}}, i=1,2,...,n$, where the x_i 's are given by (1). Then we have

(9)
$$|p'_{n-1}(y_j)| \le |W'_{n-1}(y_j)|, j = 1, ..., n-1, and$$

(10)
$$|p'_{n-1}(1)| \le |W'_{n-1}(1)|, |p'_{n-1}(-1)| \le |W'_{n-1}(-1)|.$$

 $\begin{aligned} & \text{Proof. By the Lagrange interpolation formula based on the zeros of } T_n \text{ and} \\ & \text{using } T'_n\left(x_i\right) = \frac{(-1)^{i+1}n}{\left(1-x_i^2\right)^{1/2}} \text{ , we can represent any polynomial } p_{n-1} \text{ by} \\ & p_{n-1}\left(x\right) = \frac{1}{n}\sum_{i=1}^n \frac{T_n(x)}{x-x_i} \left(-1\right)^{i+1} \left(1-x_i^2\right)^{1/2} p_{n-1}\left(x_i\right). \\ & \text{From } W_{n-1}\left(x_i\right) = (-1)^{i+1} \sqrt{\frac{1+x_i}{1-x_i}} \text{ we have } W_{n-1}\left(x\right) = \frac{1}{n}\sum_{i=1}^n \frac{T_n(x)}{x-x_i} \left(1+x_i\right). \\ & \text{Differentiating with respect to x we obtain} \\ & p'_{n-1}\left(x\right) = \frac{1}{n}\sum_{i=1}^n \frac{T'_n(x)(x-x_i)-T_n(x)}{(x-x_i)^2} \left(-1\right)^{i+1} \left(1-x_i^2\right)^{1/2} p_{n-1}\left(x_i\right). \\ & \text{On the roots of } T'_n\left(x\right) = nU_{n-1}\left(x\right) \text{ and using } (4) \text{ we find} \\ & \left|p'_{n-1}\left(y_j\right)\right| \leq \frac{1}{n}\sum_{i=1}^n \frac{|T_n(y_j)|}{(y_j-x_i)^2} \left(1+x_i\right) = \frac{|T_n(y_j)|}{n}\sum_{i=1}^n \frac{1+x_i}{(y_j-x_i)^2} = \left|W'_{n-1}\left(y_j\right)\right|. \\ & \text{For } l_i\left(x\right) = \frac{T_nx_i}{x-x_i} \text{ taking into account that } l'_i\left(1\right) > 0 \text{ (see [5]) it follows} \\ & \left|p'_{n-1}\left(1\right)\right| \leq \frac{1}{n}\sum_{i=1}^n l'_i\left(1\right) \left(1+x_i\right) = \left|W'_{n-1}\left(1\right)\right|. \end{aligned}$

Lemma 2. Let p_{n-1} be such that $|p_{n-1}(x_i)| \leq \frac{n+1-nx_i}{(1-x_i)\sqrt{1-x_i^2}}, i=1,2,...,n,$ where the x_i 's are given by (1). Then we have

(11)
$$|p'_{n-1}(y_j)| \leq |W''_n(y_j)|, j = 1, ..., n-1, and$$

(12)
$$|p'_{n-1}(1)| \le |W''_n(1)|, |p'_{n-1}(-1)| \le |W''_n(-1)|$$

Proof. Using $W'_n(x_i) = (-1)^{i+1} \frac{n+1-nx_i}{(1-x_i)\sqrt{1-x_i^2}}$ the proof is along the same lines as in previous Lemma.

The following proposition was proved in [2]

Lemma 3. A real polynomial r of exact degree 2 satisfies r(x) > 0for $-1 \le x \le 1$ if and only if $r(x) = b(b - 2a)x^2 + 2c(b - a)x + a^2 + c^2$ with 0 < a < b, |c| < b - a, $b \ne 2a$.

We need the following quadrature formulae:

Lemma 4. For any given n we have the following formulae:

(13)
$$\int_{-1}^{1} \sqrt{\frac{1-x}{1+x}} f(x) \, dx = \frac{\pi}{n} f(-1) + \sum_{i=1}^{n-1} C_i f(y_i) \quad of \quad degree \ 2n-2,$$

where the nodes are the roots of $T'_n = nU_{n-1}$ and $C_i > 0$,

(14)
$$\int_{-1}^{1} r(x) \sqrt{\frac{1-x}{1+x}} f(x) dx = \frac{\pi (a-b+c)^2}{n} f(-1) + \sum_{i=1}^{n-1} C_i r(y_i) f(y_i)$$

of degree 2n-4,

(15)
$$\int_{-1}^{1} \sqrt{\frac{1-x}{1+x}} f(x) \, dx = \frac{\pi (2n-1)}{2n (n-1)} f(-1) + \frac{3\pi}{2n (n-1) (2n-1)} f(1) + \sum_{i=1}^{n-2} C_i f\left(x_i^{\left(\frac{3}{2}, \frac{1}{2}\right)}\right),$$

of degree 2n-3, $x_i^{\left(\frac{3}{2},\frac{1}{2}\right)}$ the roots of $W_{n-1}'(x) = c \cdot P_{n-2}^{\left(\frac{3}{2},\frac{1}{2}\right)}(x)$,

(16)
$$\int_{-1}^{1} \sqrt{\frac{1-x}{1+x}} f(x) \, dx = \frac{M(2n+1)(6n^2+6n-11)}{5} f(-1)$$

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$$+ \frac{5M(10n^2+10n-11)}{7(2n+1)}f(1) + M(2n+1)f'(-1) - \frac{15M}{2n+1}f'(1) + \sum_{i=1}^{n-2} c_i f\left(x_i^{\left(\frac{5}{2},\frac{3}{2}\right)}\right)$$
of degree $2n - 1$, $M = \frac{3\pi}{4(n^3-n)(n+2)}$ and the nodes are the roots of
 $W_n''(x) = c \cdot P_{n-2}^{\left(\frac{5}{2},\frac{3}{2}\right)}(x)$,

(17)
$$\int_{-1}^{1} r(x) \sqrt{\frac{1-x}{1+x}} f(x) dx = Af(-1) + Bf(1) + Cf'(-1) - Df'(1)$$

$$\begin{split} &+\sum_{i=1}^{n-2} c_i r\left(x_i^{\left(\frac{5}{2},\frac{3}{2}\right)}\right) f\left(x_i^{\left(\frac{5}{2},\frac{3}{2}\right)}\right) \text{ of degree } 2n-3, \text{ where} \\ &A = \frac{M(2n+1)(\left(6n^2+6n-11\right)(a-b+c)^2+10d)}{5}, \text{ } B = \frac{M(5\left(10n^2+10n-11\right)(a-b-c)^2-210e)}{7(2n+1)} \\ &C = M\left(2n+1\right)\left(a-b+c\right)^2, \text{ } D = \frac{-15M(a-b-c)^2}{2n+1}, \\ &d = 2ab+bc-ac-b^2, e = b^2-2ab+bc-ac. \end{split}$$

Proof. (13) is the Bouzitat formula of the first kind [3, formula (4.7.1)] on the zeroes of $U_{n-1} = c \cdot P_{n-1}^{\left(\frac{1}{2},\frac{1}{2}\right)}$. If in formula (13) we replace f(x) with r(x) f(x) we get (14). (15) is the Bouzitat formula of the second kind [3, formula (4.8.1)] on the zeroes of $W'_{n-1}(x) = c \cdot P_{n-2}^{\left(\frac{3}{2},\frac{1}{2}\right)}(x)$.

We will write the formula (16) in the following way

$$\int_{-1}^{1} \sqrt{\frac{1-x}{1+x}} f(x) \, dx = Af(-1) + Bf(1) + Cf'(-1) + Df'(1) + \sum_{i=1}^{n-2} c_i f\left(x_i^{\left(\frac{5}{2},\frac{3}{2}\right)}\right)$$
(5.3)

If in above formula we put $f(x) = (1-x)(1+x)^2 P_{n-2}^{\left(\frac{5}{2},\frac{3}{2}\right)}(x)$ we obtain D, for $f(x) = (1-x)^2 (1+x) P_{n-2}^{\left(\frac{5}{2},\frac{3}{2}\right)}(x)$ we get C, for $f(x) = (1+x)^2 P_{n-2}^{\left(\frac{5}{2},\frac{3}{2}\right)}(x)$ we find B and for $f(x) = (1-x)^2 P_{n-2}^{\left(\frac{5}{2},\frac{3}{2}\right)}(x)$ we find A. If in formula (16) we replace f(x) with r(x) f(x) we get (17).

4 Proofs of the theorems

Since $W_n(x) = \frac{(2n)!!}{(2n-1)!!} P_n^{(\frac{1}{2}, -\frac{1}{2})}(x)$ we recall the formulae:

(18)
$$\frac{d}{dx} P_m^{(\alpha,\beta)}(x) = \frac{\alpha + \beta + m + 1}{2} P_{m-1}^{(\alpha+1,\beta+1)}(x),$$
$$P_m^{(\alpha,\beta)}(1) = \frac{\Gamma(m+\alpha+1)}{\Gamma(\alpha+1)\Gamma(m+1)}, P_m^{(\alpha,\beta)}(-1) = \frac{(-1)^m \Gamma(m+\beta+1)}{\Gamma(\beta+1)\Gamma(m+1)}$$

4.1 Proof of Theorem 1

Proof. According to quadrature formula (13), $C_i > 0$ and using (9) and (10) we have

$$\int_{-1}^{1} \sqrt{\frac{1-x}{1+x}} \left[p'_{n-1}(x) \right]^2 dx = \frac{\pi}{n} \left(p'_{n-1}(-1) \right)^2 + \sum_{i=1}^{n-1} C_i \left(p'_{n-1}(y_i) \right)^2$$

$$\leq \frac{\pi}{n} \left(W'_{n-1}(-1) \right)^2 + \sum_{i=1}^{n-1} C_i \left(W'_{n-1}(y_i) \right)^2 = \int_{-1}^{1} \sqrt{\frac{1-x}{1+x}} \left[W'_{n-1}(x) \right]^2 dx.$$

In order to complete the proof we apply formula (15) to $f = \left[W'_{n-1}(x) \right]^2$

In order to complete the proof we apply formula (15) to $f = [W'_{n-1}(x)]^2$. Using (18) we get $W'_{n-1}(-1) = (-1)^{n-2} n (n-1)$ and $W'_{n-1}(1) = \frac{n(n-1)(2n-1)}{3}$.

From (15) and having in mind that $W'_{n-1}\left(x_i^{\left(\frac{3}{2},\frac{1}{2}\right)}\right) = 0$, we find $\int_{-1}^{1} \sqrt{\frac{1-x}{1+x}} \left[W'_{n-1}\left(x\right)\right]^2 dx = \frac{\pi(2n-1)}{2n(n-1)} \left[W'_{n-1}\left(-1\right)\right]^2$ $+ \frac{3\pi}{2n(n-1)(2n-1)} \left[W'_{n-1}\left(1\right)\right]^2 = \frac{2\pi n(n-1)(2n-1)}{3}$

4.2 Proof of Theorem 2

Proof. According to quadrature formula (14), $C_i > 0$ and using (11) and (12) we have $\int_{-1}^{1} r(x) \sqrt{\frac{1-x}{1+x}} \left[p'_{n-1}(x) \right]^2 dx \leq \int_{-1}^{1} r(x) \sqrt{\frac{1-x}{1+x}} \left[W''_n(x) \right]^2 dx.$ To complete the proof we apply formula (17) to $f = \left[W''(x) \right]^2$

To complete the proof we apply formula (17) to $f = [W_n''(x)]^2$. From (18), $W_n''(-1) = \frac{(-1)^{n-2} (n^3 - n)(n+2)}{3}$, $W_n''(1) = \frac{(n^3 - n)(n+2)(2n+1)}{15}$

$$\begin{split} W_n^{(3)}\left(-1\right) &= \frac{-(n-2)(n+3)}{5} W_n''\left(-1\right), \ W_n^{(3)}\left(1\right) = \frac{(n-2)(n+3)}{7} W_n''\left(1\right).\\ \text{Having in mind } W_n''\left(x_i^{\left(\frac{5}{2},\frac{3}{2}\right)}\right) &= 0 \text{ and using } (17) \text{ we find}\\ \int_{-1}^1 r\left(x\right) \sqrt{\frac{1-x}{1+x}} \left[W_n''\left(x\right)\right]^2 dx &= A\left(W_n''\left(-1\right)\right)^2 + B\left(W_n''\left(1\right)\right)^2 + \\ &+ 2CW_n''\left(-1\right) W_n^{(3)}\left(-1\right) + 2DW_n''\left(1\right) W_n^{(3)}\left(1\right) \\ &= \frac{\pi n (n^2 - 1)(n+2)(2n+1) \left[\left[7(a-b+c)^2 + (a-b-c)^2 \right] (n^2 + n-2) - 4(a-b-c)^2 + 28\left(a^2 + c^2\right) \right]}{105} \end{split}$$

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