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Václav Stanček

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ON THE POLYNOMIALS ORTHOGONAL IN THE INTERVAL
 $(-\infty, +\infty)$ WITH THE WEIGHT FUNCTION $\exp(-x^8)$

VÁCLAV STANČEK, Žilina

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Summary. In this paper polynomials $H_n(x)$ $n = 0, 1, \dots$, which are orthonormal with respect to the function $H(x) = \exp(-x^8)$ on the interval $E = (-\infty, +\infty)$ are investigated. Relations coefficients of polynomials and relations (29), (30), (31) for $s_2^{(n)}, s_4^{(n)}, s_8^{(n)}$, where $s_k^{(n)}$ is the sum of k -th powers of the roots of the polynomial $H_n(x)$, are derived. Finally differential equation (33) for the polynomials $H_n(x)$ is obtained.

Keywords: Polynomials orthogonal, differential equation, Hermitian polynomial.

AMS Classification: 33A65.

1. INTRODUCTION

Definition 1. For $n = 0, 1, \dots$ let

$$(1) \quad H_n(x) = \sum_{k=0}^n a_k^{(n)} x^{n-k}, \quad a_0^{(n)} > 0,$$

be the *polynomial orthonormal* in the interval $E = (-\infty, \infty)$ with respect to the function

$$(2) \quad H(x) = \exp(-x^8),$$

i.e. for $m, n = 0, 1, \dots$

$$(3) \quad \int_E H_m(x) H_n(x) H(x) dx = \delta_{m,n},$$

where $\delta_{m,n} = 0$ for $m \neq n$ and $\delta_{n,n} = 1$.

Remark 1. By a well known theorem (see [1]) for every n there exists one and only one polynomial $H_n(x)$.

Since $H(x)$ is an even function, $H_n(x)$ is an even or an odd function if n is even or odd, respectively, i.e.

$$H_n(-x) = (-1)^n H_n(x).$$

Further, we employ the notation

$$P(x) = \pi_n,$$

which is equivalent to the statement: $P(x)$ is the polynomial whose degree is not higher than n .

In this paper some properties of the integrals connected with the polynomials $H_n(x)$ and with the coefficients of $H_n(x)$ will be derived. Further, we prove the relations (29), (30), (31), where $s_2^{(n)}$, $s_4^{(n)}$, $s_6^{(n)}$ is the sum of the second, the fourth, and the sixth power of the roots of the polynomial $H_n(x)$, respectively and $q_n = a_0^{(n-1)}/a_0^{(n)}$. The differential equation (33) for these polynomials will be derived, too.

2. THE BASIS PROPERTIES OF THE POLYNOMIALS $H_n(x)$

Lemma 1. Let $P(x) = \sum_{k=0}^n a_k x^k$. Then

$$(4) \quad P(x) = \sum_{k=0}^n \alpha_k H_k(x)$$

where

$$(5) \quad \alpha_k = \int_E P(x) H_k(x) H(x) dx .$$

Further

$$(6) \quad \int_E P(x) H_n(x) H(x) dx = \frac{a_n}{a_0^{(n)}} .$$

If $P(x) = \pi_{n-1}$, then

$$(7) \quad \int_E P(x) H_n(x) H(x) dx = 0 .$$

Proof. The possibility of expressing the polynomial $P(x)$ in the form (4) can be proved by the mathematical induction with respect to n . Using orthonormality of the polynomial $H_n(x)$ the relation (5) is obtained as a consequence of the relation (4). Comparing the coefficients at x^n in relation (4), we get $a_n = a_0^{(n)}\alpha_n$, which is equivalent to (6).

If $P(x) = \pi_{n-1}$, then $a_n = 0$ and (7) is a consequence of (6).

Lemma 2. Let

$$(8) \quad q_0 = 0, \quad q_n = \frac{a_0^{(n-1)}}{a_0^{(n)}} \quad \text{for } n > 0 .$$

Then for $n > 0$ we have

$$(9) \quad q_n = \int_E x H_n(x) H_{n-1}(x) H(x) dx .$$

Proof. Let us put $P(x) = x H_{n-1}(x)$. Then (6) yields

$$\int_E x H_{n-1}(x) H_n(x) H(x) dx = \frac{a_0^{(n-1)}}{a_0^{(n)}} = q_n .$$

Lemma 3. (Recurrence formula for the polynomials $H_n(x)$.)

$$(10) \quad x H_n(x) = q_{n+1} H_{n+1}(x) + q_n H_{n-1}(x).$$

Proof. Let us put $P(x) = x H_n(x)$ in (4) and utilize (5) and (9).

Lemma 4. Using the notation (8) we have

$$(11) \quad \begin{aligned} \int_E x^2 H_n^2(x) H(x) dx &= q_n^2 + q_{n+1}^2, \\ \int_E x^4 H_n(x) H_{n-2}(x) H(x) dx &= q_{n-1} q_n (q_{n+1}^2 + q_n^2). \end{aligned}$$

Proof. Let us express $x H_n(x)$ using (10), then

$$\begin{aligned} \int_E [q_{n+1} H_{n+1}(x) + q_n H_{n-1}(x)]^2 H(x) dx &= \\ &= q_{n+1}^2 \int_E H_{n+1}^2(x) H(x) dx + \\ &+ 2q_n q_{n+1} \int_E H_{n+1}(x) H(x) H_{n-1}(x) dx + \\ &+ q_n^2 \int_E H_{n-1}^2(x) H(x) dx = q_{n+1}^2 + q_n^2. \end{aligned}$$

The second integral in (11) is obtained from the first since $x^2 H_{n-2}(x) = q_{n-1} q_n H_n(x) + \pi_{n-1}$.

Lemma 5. For every natural number k we have

$$(12) \quad \int_E x^k H_n(x) H_{n-k}(x) H(x) dx = \prod_{i=0}^{k-1} q_{n-i}.$$

Proof. a) For $k = 1$ (9) holds.

b) Assuming that (12) is valid for the natural number k we prove that it holds also for $k + 1$:

$$\begin{aligned} \int_E x^{k+1} H_n(x) H_{n-k-1}(x) H(x) dx &= \int_E x^k H_n(x) [x H_{n-k-1}(x)] H(x) dx = \\ &= \int_E x^k H_n(x) [q_{n-k} H_{n-k}(x) + q_{n-k-1} H_{n-k-2}(x)] H(x) dx = \\ &= q_{n-k} \int_E x^k H_n(x) H_{n-k}(x) H(x) dx = q_{n-k} \prod_{i=0}^{k-1} q_{n-i} = \prod_{i=0}^k q_{n-i}. \end{aligned}$$

Lemma 6. Using the notation (9) we have

$$(13) \quad \int_E x^3 H_n(x) H_{n-1}(x) H(x) dx = q_n (q_{n+1}^2 + q_n^2 + q_{n-1}^2).$$

Proof. Using the integral (13) and the relations (10), (11) and (12) we get

$$\begin{aligned} \int_E x^3 H_n(x) H_{n-1}(x) H(x) dx &= \int_E x^2 H_n(x) [x H_{n-1}(x)] H(x) dx = \\ &= \int_E x^2 H_n(x) [q_n H_n(x) + q_{n-1} H_{n-2}(x)] H(x) dx = \\ &= q_n \int_E x^2 H_n^2(x) H(x) dx + q_{n-1} \int_E x^2 H_n(x) H_{n-2}(x) H(x) dx = \\ &= q_n (q_n^2 + q_{n+1}^2) + q_{n-1} q_n q_{n-1}. \end{aligned}$$

Lemma 7. For $k = 0, 1, \dots$ we have

$$(14) \quad x^k H_n(x) = \sum_{i=0}^k h_{n+k-2i}^{(k)} H_{n+k-2i}(x),$$

where

$$(15) \quad i \in [1, k] \Rightarrow h_{n+k+1-2i}^{(k+1)} = q_{n+k+1-2i} h_{n+k-2i}^{(k)} + q_{n+k-2i+2} h_{n+k-2i+2}^{(k)},$$

$$(16) \quad i = 0 \Rightarrow h_{n+k+1}^{(k+1)} = q_{n+k+1} h_{n+k}^{(k)} = \prod_{j=1}^{k+1} q_{n+j},$$

$$(17) \quad i = k+1 \Rightarrow h_{n-k-1}^{(k+1)} = h_{n-k}^{(k)} q_{n-k} = \prod_{j=0}^k q_{n-j},$$

and

$$(18) \quad h_n^{(0)} = 1.$$

Proof. The relations (14) and (18) are evident for $k = 0$. If we apply (10) to (14) we get

$$\begin{aligned} x^{k+1} H_n(x) &= x \sum_{i=0}^k h_{n+k-2i}^{(k)} H_{n+k-2i}(x) = \\ &= \sum_{i=0}^k h_{n+k-2i}^{(k)} [q_{n+k+1-2i} H_{n+k+1-2i}(x) + \\ &\quad + q_{n+k-2i} H_{n+k-1-2i}(x)] = \\ &= \sum_{i=0}^k h_{n+k-2i}^{(k)} q_{n+k+1-2i} H_{n+k+1-2i}(x) + \\ &\quad + \sum_{i=0}^k h_{n+k-2i}^{(k)} q_{n+k-2i} H_{n+k-1-2i}(x) = \\ &= \sum_{i=0}^k h_{n+k-2i}^{(k)} q_{n+k+1-2i} H_{n+k+1-2i}(x) + \\ &\quad + \sum_{i=1}^{k+1} h_{n+k-2i+2}^{(k)} q_{n+k-2i+2} H_{n+k-2i+1}(x). \end{aligned}$$

From the above relation the relations (15), (16) and (17) evidently follow.

Lemma 8. Using the notation as in Lemma 7, for $k = 0, 1, \dots$ we have

$$(19) \quad J_{2k} = \int_E x^{2k} H_n^2(x) H(x) dx = h_n^{(2k)}.$$

Consequently

$$(20) \quad J_2 = h_n^{(2)} = q_n^2 + q_{n+1}^2,$$

$$(21) \quad J_4 = h_n^{(4)} = \sum_{i=0}^2 [h_{n+2-2i}^{(2)}]^2 = q_{n+1}^2 q_{n+2}^2 + (q_n^2 + q_{n+1}^2)^2 + q_n^2 q_{n-1}^2,$$

$$(22) \quad J_6 = h_n^{(6)} = \sum_{i=0}^3 [h_{n+3-2i}^{(3)}]^2 = (q_{n+1} q_{n+2} q_{n+3})^2 + (q_{n-2} q_{n-1} q_n)^2 + \\ + q_{n+1}^2 (q_n^2 + q_{n+1}^2 + q_{n+2}^2) + q_n^2 (q_{n-1}^2 + q_n^2 + q_{n+1}^2)^2,$$

$$(23) \quad J_8 = h_n^{(8)} = \sum_{i=0}^4 [h_{n+4-2i}^{(4)}]^2 = q_{n+1}^2 q_{n+2}^2 q_{n+3}^2 q_{n+4}^2 + \\ + q_{n-3}^2 q_{n-2}^2 q_{n-1}^2 q_n^2 + q_{n+1}^2 q_{n+2}^2 [q_n^2 + q_{n+1}^2 + q_{n+2}^2 + q_{n+3}^2]^2 + \\ + [q_{n+1}^2 q_{n+2}^2 + (q_n^2 + q_{n+1}^2)^2 + q_n^2 q_{n-1}^2]^2 + \\ + q_n^2 q_{n-1}^2 [q_{n-2}^2 + q_{n-1}^2 + q_n^2 + q_{n+1}^2]^2.$$

Proof. Using (14).

Lemma 9. *Using the notation (19) we have*

$$(24) \quad J_8 = \frac{2n+1}{8}.$$

Proof. Integrating by parts and using (6), we get

$$J_8 = -\frac{1}{8} \int_E x H_n^2(x) d[\exp(-x^8)] = \\ = \frac{1}{8} \int_E [H_n^2(x) + 2x H_n'(x) H_n(x)] H(x) dx = \frac{1}{8}(1 + 2n).$$

Lemma 10. *Using the notation (19) we have*

$$J_{2k} = O(n^{k/r})$$

where $k < r$ are natural numbers, $k = 1, 2, 3, 4$.

Proof. Hölder's inequality yields

$$|\int_E f(x) g(x) dx| \leq [\int_E |f(x)|^p dx]^{1/p} [\int_E |g(x)|^q dx]^{1/q},$$

where $1/p + 1/q = 1$.

Let us put

$$\frac{1}{p} = \frac{k}{r} \Rightarrow p = \frac{r}{k} > 1,$$

$$\frac{1}{q} = 1 - \frac{k}{r} = \frac{r-k}{r} \Rightarrow q = \frac{r}{r-k},$$

$$f(x) = x^8 [H_n^2(x) H_n(x)]^{k/r},$$

$$g(x) = [H_n^2(x) H(x)]^{1/q}.$$

We get

$$J_{2k} < J_{2r}^{k/r} \cdot J_0^{k/r} = J_{2r}^{k/r}.$$

Then (24) yields (25).

Lemma 11. *Using the notation (8) we have*

$$(26) \quad q_n = O(n^{1/2r}).$$

Proof. From (20) and (25) we get

$$q_n^2 < q_n^2 + q_{n+1}^2 = J_2 < c_1 n^{1/r},$$

where c_1 is a positive constant which depends neither on n nor on x .

Lemma 12. *Let $P(x) = \sum_{k=0}^n a_k x^{n-k}$, where $a_0 = 1$. We denote the sum of the k -th powers of the zero points of the polynomial $P(x)$ as s_k for $k = 0, 1, 2, \dots$.*

Then

$$(27) \quad x^k P'(x) = P(x) \sum_{i=0}^{k-1} s_i x^{k-1-i} + \pi_{n-1}$$

and

$$(28) \quad \sum_{i=0}^{k-1} a_i s_{k-i} + k a_k = 0.$$

The proof is known (see e.g. [2], p. 55).

Lemma 13. *We denote the sum of the zero points of the polynomial $H_n(x)$ as $s_k^{(n)}$. Then*

$$(29) \quad s_2^{(n)} = 2 \sum_{k=1}^{n-1} q_k^2,$$

$$(30) \quad s_4^{(n)} = 2 \sum_{k=1}^{n-1} (q_k^4 + 2q_{k-1}^2 q_k^2),$$

$$(31) \quad s_6^{(n)} = 2 \sum_{k=1}^{n-1} [q_k^6 + 3q_{k-1}^2 q_k^2 (q_{k-2}^2 + q_{k-1}^2 + q_k^2)].$$

Proof. 1. Let us denote

$$H_n(x) = \sum_{k=0}^n a_k^{(n)} x^{n-k} = a_0^{(n)} \sum_{k=0}^n r_k^{(n)} x^{n-k}$$

where

$$r_k^{(n)} = \frac{a_k^{(n)}}{a_0^{(n)}}.$$

Comparing the coefficients at x^{n-2i+1} in equation (10), that is

$$x H_n(x) = q_{n+1} H_{n+1}(x) + q_n H_{n-1}(x),$$

we get

$$(a) \quad a_0^{(n)} r_{2i}^{(n)} = q_{n+1} a_0^{(n+1)} r_{2i}^{(n+1)} + q_n a_0^{(n-1)} r_{2i-2}^{(n-1)}.$$

Since $q_{n+1} a_0^{(n+1)} = a_0^{(n)}$ according to (8), relation (a) yields

$$(b) \quad r_{2i}^{(n+1)} - r_{2i}^{(n)} = q_n^2 r_{2i-2}^{(n-1)},$$

and consequently

$$(c) \quad r_{2i}^{(n)} = - \sum_{k=1}^{n-1} q_k^2 r_{2i-2}^{(k-1)}.$$

2. According to Remark 1 we have $s_k^{(n)} = 0$ and $r_0^{(n-1)} = 1$, when k is an odd number. Then from (28) and (c) we get

$$(d) \quad s_2 + 2r_2^{(n)} = 0 \Rightarrow s_2 = 2 \sum_{k=1}^{n-1} q_k^2.$$

Further, for $k = 4$ the relation (28) yields

$$s_4^{(n)} + r_2^{(n)} s_2^{(n)} + 4r_4^{(n)} = 0.$$

Using (d) we get

$$s_4^{(n)} - \frac{1}{2}(s_2^{(n)})^2 + 4r_4^{(n)} = 0,$$

and finally

$$s_4^{(n+1)} - s_4^{(n)} = \frac{1}{2}(s_2^{(n+1)} - s_2^{(n)})(s_2^{(n+1)} + s_2^{(n)}) - 4(r_4^{(n+1)} - r_4^{(n)}).$$

Using (b) and (d) in the above relation we get

$$\begin{aligned} s_4^{(n+1)} - s_4^{(n)} &= q_n^2(s_2^{(n+1)} + s_2^{(n)}) + 4q_n^2 r_2^{(n-1)} = 2q_n^2 s_2^{(n)} + \\ &+ 2q_n^4 - 2q_n^2 s_2^{(n-1)} = 2q_n^4 + 4q_n^2 q_{n-1}^2. \end{aligned}$$

The relation (30) evidently follows from the last relation.

The relation (31) is obtained using (28), (29), and (30).

3. DIFFERENTIAL EQUATION

Lemma 14. *Using the notation as in Lemma 13 we have*

$$(32) \quad x^7 H'_n(x) = (s_6^{(n)} + s_4^{(n)}x^2 + s_2^{(n)}x^4 + nx^6) H_n(x) + \pi_{n-1}.$$

Proof. With regard to Remark 1 the proof follows from (27) for $k = 7$ while $s_1^{(n)} = s_3^{(n)} = s_5^{(n)} = 0$.

Theorem 1. *Using the notation as in (14) and (27) we have*

$$(33) \quad H''_n(x) - 8x^7 H'_n(x) + 8(s_6^{(n)} + s_4^{(n)}x^2 + s_2^{(n)}x^4 + nx^6) H_n(x) = u_n(x),$$

where

$$(34) \quad u_n(x) = \alpha_{n-2} H_{n-2}(x) + \alpha_{n-4} H_{n-4}(x) + \alpha_{n-6} H_{n-6}(x)$$

and

$$(35) \quad \begin{aligned} \alpha_{n-2} = & 16q_{n-1} q_n [q_{n-2}^4 + q_{n-1}^4 + 2q_{n-2}^2(q_{n-3}^2 + q_{n-1}^2) + \\ & + (q_n^2 + q_{n+1}^2)(q_{n-2}^2 + q_{n-1}^2) + q_{n+1}^2 q_{n+2}^2 + \\ & + (q_n^2 + q_{n+1}^2)^2 + q_n^2 q_{n-1}^2], \end{aligned}$$

$$(36) \quad \begin{aligned} \alpha_{n-4} = & 16q_{n-3} q_{n-2} q_{n-1} q_n (q_{n-4}^2 + q_{n-3}^2 + q_{n-2}^2 + q_{n-1}^2) + \\ & + 32q_{n-3} q_{n-2} q_{n-1} q_n (q_n^2 + q_{n+1}^2), \end{aligned}$$

$$(37) \quad \alpha_{n-6} = 48q_{n-5} q_{n-4} q_{n-3} q_{n-2} q_{n-1} q_n.$$

Proof. We start from the relation $H^{-1}(x) (d/dx) [H'_n(x) H(x)]$ and utilizing (32) we put

$$\begin{aligned} A(x) = & H^{-1}(x) \frac{d}{dx} [H'_n(x) H(x)] + 8(s_6^{(n)} + s_4^{(n)}x^2 + s_2^{(n)}x^4 + nx^6) H_n(x) = \\ = & H''_n(x) - 8x^7 H'_n(x) + \\ & + 8(s_6^{(n)} + s_4^{(n)}x^2 + s_2^{(n)}x^4 + nx^6) H_n(x) = \pi_{n-1}. \end{aligned}$$

According to Lemma 1

$$A(x) = \sum_{k=0}^{n-1} \alpha_k H_k(x),$$

where

$$(a) \quad \begin{aligned} \alpha_k = & \int_E A(x) H_k(x) H(x) dx = 8 \int_E (s_4^{(n)}x^2 + s_2^{(n)}x^4 + nx^6) \\ & \cdot H_n(x) H_k(x) H(x) dx + \int_E H_k(x) d[H'_n(x) H(x)]. \end{aligned}$$

Integrating the last integral by parts we get

$$(b) \quad \begin{aligned} -\int_E H'_k(x) H'_n(x) H(x) dx = & \int_E H_n(x) d[H'_k(x) H(x)] = \\ = & -8 \int_E H_n(x) (s_4^{(k)}x^2 + s_2^{(k)}x^4 + kx^6 + \pi_{k-1}) H_k(x) H(x) dx. \end{aligned}$$

From (a) and (b), as a consequence of orthogonality of the polynomials $H_n(x)$, we obtain the implication

$$k < n - 6 \Rightarrow \alpha_k = 0.$$

Further, $\alpha_{n-1} = \alpha_{n-3} = \alpha_{n-5} = 0$, since the integrand is an odd function.

From (a) and (b) for $k = n - 2$ we get

$$\begin{aligned} \alpha_{n-2} = & 8 \int_E (s_4^{(n)}x^2 + s_2^{(n)}x^4 + nx^6) H_n(x) H_{n-2}(x) H(x) dx - \\ - & 8 \int_E [s_4^{(n)}x^2 + s_2^{(n-2)}x^4 + (n-2)x^6] H_n(x) H_{n-2}(x) H(x) dx + \end{aligned}$$

$$\begin{aligned}
& + \pi_{n-3}] H_n(x) H_{n-2}(x) H(x) dx = 8 \int_E [(s_4^{(n)} - s_4^{(n-2)}) x^2 + \\
& + (s_2^{(n)} - s_2^{(n-2)}) x^4 + 2x^6] H_n(x) H_{n-2}(x) H(x) dx = \\
& = 8 \int_E [2[(q_{n-2}^4 + 2q_{n-3}^2 q_{n-2}^2) + (q_{n-1}^4 + 2q_{n-2}^2 q_{n-1}^2)] x^2 + \\
& + 2(q_{n-2}^2 + q_{n-1}^2) x^4 + 2x^6] H_n(x) H_{n-2}(x) H(x) dx = \\
& = 16[q_{n-2}^4 + 2q_{n-3}^2 q_{n-2}^2 + q_{n-1}^4 + 2q_{n-2}^2 q_{n-1}^2] q_n q_{n-1} + \\
& + 16q_{n-1} q_n (q_n^2 + q_{n+1}^2) (q_{n-2}^2 + q_{n-1}^2) + \\
& + 16q_{n-1} q_n \{q_{n+1}^2 q_{n+2}^2 + (q_n^2 + q_{n+1}^2)^2 + q_n^2 q_{n-1}^2\}.
\end{aligned}$$

From (a) and (b) for $k = n - 4$ we get

$$\begin{aligned}
\alpha_{n-4} & = 8 \int_E (s_4^{(n)} x^2 + s_2^{(n)} x^4 + nx^6) H_n(x) H_{n-4}(x) H(x) dx - \\
& - 8 \int_E [s_4^{(n-4)} x^2 + s_2^{(n-4)} x^4 + (n-4) x^6 + \\
& + \pi_{n-5}] H_n(x) H_{n-4}(x) H(x) dx = 8 \int_E [(s_4^{(n)} - s_4^{(n-4)}) x^2 + \\
& + (s_2^{(n)} - s_2^{(n-4)}) x^4 + 4x^6] H_n(x) H_{n-4}(x) H(x) dx = \\
& = 16q_{n-3} q_{n-2} q_{n-1} q_n (q_{n-4}^2 + q_{n-3}^2 + q_{n-2}^2 + q_{n-1}^2) + \\
& + 32q_{n-3} q_{n-2} q_{n-1} q_n (q_n^2 + q_{n+1}^2).
\end{aligned}$$

From (a) and (b) for $k = n - 6$ we get

$$\begin{aligned}
\alpha_{n-6} & = 8 \int_E (n - n + 6) x^6 H_n(x) H_{n-6}(x) H(x) dx = \\
& = 48q_n q_{n-1} q_{n-2} q_{n-3} q_{n-4} q_{n-5}.
\end{aligned}$$

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Súhrn

O POLYNOMOCH ORTOGONÁLNYCH V INTERVALE $(-\infty, +\infty)$ S VÁHOVOU FUNKCIOU $\exp(-x^8)$

VÁCLAV STANČEK

Vyšetrujú sa polynomy $H_n(x)$ $n = 0, 1, \dots$, ktoré sú ortomálne na intervale $E = (-\infty, \infty)$ vzhľadom na funkciu $H(x) = \exp(-x^8)$. Odvozujú sa vzťahy pre koeficienty týchto polynómov a vzťahy (29), (30), (31) pre $s_2^{(n)}, s_4^{(n)}, s_6^{(n)}$, kde $s_k^{(n)}$ je súčet k -tých mocnín koreňov polyomu $H_n(x)$. Napokon sa odvodzuje diferenciálna rovnica (33) pre polynómy $H_n(x)$.

Author's address: Severná 51, 010 01 Žilina.