

ON A CERTAIN CLASS OF ORTHOGONAL POLYNOMIALS

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Introduction. E. H. Hildebrandt has demonstrated the following theorem¹:
If y is a non-identically zero solution of the Pearsonian Differential Equation,

$$(1) \quad \frac{1}{y} \frac{dy}{dx} = \frac{a_0 + a_1 x}{b_0 + b_1 x + b_2 x^2} \equiv \frac{N}{D}, \quad a_i, b_i \text{ real, then}$$

$$(2) \quad \frac{D^{n-k}}{y} \frac{d^n}{dx^n} (D^k y) \equiv P_n(k, x), \quad n, k \text{ integers, } n \geq 0, \text{ is a}$$

polynomial in x of degree n at most. Hildebrandt has obtained various relations connecting the $P_n(k, x)$ and their derivatives as well as a recurrence relation.

If in (2) we set $k = n$ there results from a proper choice of N and D in (1), the classical Hermite, Laguerre, Jacobi and Legendre Polynomials. Many properties of these classical polynomials have been obtained by numerous investigators.²

One of the most important of these properties is that of orthogonality which can be stated as follows: Consider a sequence of the classical polynomials $\Phi_i(x) = x^i - S_i x^{i-1} + \dots$. There exists an interval (a, b) finite or infinite and a unique weight function $\psi(x)$, monotonic non-decreasing over (a, b) such that,

$$(3) \quad \int_a^b \Phi_m(x) \Phi_n(x) d\psi(x) = 0, \quad \text{for } n \neq m.$$

In the future we will refer to the type of orthogonality given by (3) with $\psi(x)$ monotonic non-decreasing as orthogonality in the restricted sense. In order to determine whether a given system of polynomials is orthogonal in the restricted sense we have the following theorem:³

THEOREM 1. In order that the sequence of polynomials $\Phi_i(x) = x^i - S_i x^{i-1} +$

¹ E. H. Hildebrandt, "Systems of polynomials connected with the Charlier expansions, etc.," *Annals of Math. Stat.*, Vol. 2(1931), pp. 379-439.

² For an account of these properties as well as an extensive bibliography the reader can refer to one of two treatises viz.: J. Shohat, *Théorie Générale des Polynômes Orthogonaux de Tchebichef*, *Memoriale des Sciences Mathématiques*, Fascicule 66, Paris, Gauthier Villars, 1936.

Gabor Szegő, *Orthogonal Polynomials*, Am. Math. Soc., Colloquium Publications, Vol. 23, 1939.

³ J. Shohat, "The relation of the classical orthogonal polynomials to the polynomials of Appell," *Am. Jour. of Math.*, Vol. 58(1936), pp. 454-455.