

$$\frac{\partial u_p}{\partial r} = \frac{p u_p}{r} + \sum_{k=0}^n \beta_k u_{p+k} + \left(\frac{2}{r e^{i\theta}} \right) \sum_{k=0}^m \sum_{\nu=0}^{m+n} \frac{\alpha_k \gamma_\nu u_{p+k+\nu+1}}{2p + 2\nu + 1}$$

if E has the form II; and

$$\begin{aligned} \frac{\partial u_p}{\partial r} = \frac{p u_p}{r} + \left(\frac{2}{r e^{i\theta}} \right) \sum_{k=0}^m \sum_{\nu=0}^n \left(\frac{\alpha_k \beta_\nu}{2p + 2\nu + 1} \right) u_{p+k+\nu+1} \\ + \gamma_0 u_p + \sum_{k=1}^{m+n} \left(\gamma_k - \frac{2}{r e^{i\theta}} \gamma_{k-1} \right) u_{p+k} \end{aligned}$$

if E has the form III.

UNIVERSITY OF WISCONSIN AT MILWAUKEE

ON GAUSS' AND TCHEBYCHEFF'S QUADRATURE FORMULAS

J. GERONIMUS

The well known Gauss' Quadrature Formula

$$(1) \quad \int_{-\infty}^{\infty} G_k(x) d\psi(x) = \sum_{i=1}^n \rho_i^{(n)} G_k(\xi_i^{(n)})$$

is valid for every polynomial $G_k(x)$, of degree $k \leq 2n-1$, the $\{\xi_i^{(n)}\}$ being the roots of the polynomial $P_n(x)$, orthogonal with respect to the distribution $d\psi(x)$ ($i=1, 2, \dots, n$; $n=1, 2, \dots$).¹ If the sequence $\{P_n(x)\}$ is that of Tchebycheff (trigonometric) polynomials, then the Christoffel numbers $\rho_i^{(n)}$, $i=1, 2, \dots, n$, are equal, and the two quadrature formulas of Gauss and Tchebycheff coincide:

$$(2) \quad \int_{-\infty}^{\infty} G_k(x) d\psi(x) = \rho_n \sum_{i=1}^n G_k(\xi_i^{(n)}), \quad k \leq 2n-1; n=1, 2, \dots$$

The converse—that this is the only case of coincidence of these formulas—was proved by R. P. Bailey [1a] and, under more restrictive conditions, by Krawtchouk [1b] (cf. also [2]).²

We shall give here four distinct proofs of this statement, without imposing any restrictions on $\psi(x)$.

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¹ $\psi(x)$ is a bounded non-decreasing function, with infinitely many points of increase, for which all moments exist: $c_n = \int_{-\infty}^{\infty} x^n d\psi(x)$; $n=0, 1, 2, \dots$.

² Numbers in brackets refer to the bibliography at the end of the paper.