EQUICONVERGENCE THEOREMS FOR ORTHONORMAL POLYNOMIALS

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1. Introduction. If $\rho(x)$ is a non-negative function integrable on the finite interval (a, b) and positive on a set of positive measure, there exists a unique set of polynomials $\{p_n(\rho, x)\}$ of degree n, $p_n(\rho, x) = c_n x^n + \cdots, c_n > 0$, which are orthonormal on (a, b) relative to the weight function $\rho(x)$; that is

$$\int_a^b \rho(x) p_n(\rho, x) p_m(\rho, x) dx = \begin{cases} 0 & \text{if } n \neq m, \\ 1 & \text{if } m = n. \end{cases}$$

In the sequel the abbreviation ONP will be used to denote such a set of polynomials.

Given any function f(x) for which the integral $\int_a^b \rho(x) f(x) dx$ exists, the set of ONP associated with $\rho(x)$ may be used to construct the formal expansion

(1)
$$f(x) \sim \sum_{n=0}^{\infty} a_n p_n(\rho, x), \qquad a_n = \int_a^b \rho(t) f(t) p_n(\rho, t) dt.$$

Much attention has been given to the convergence properties of such series for particular choices of $\rho(x)$. In the succeeding pages known results on this problem are extended by means of what seems to be a new type of proof.

Let $\{p_n(\rho_1, x)\}$ and $\{p_n(\rho_2, x)\}$ be two sets of ONP with different weight functions $\rho_1(x)$ and $\rho_2(x)$ and let

(2)
$$s_n(f; \rho_i, x) = \sum_{k=0}^n a_{ki} p_k(\rho_i, x), \qquad i = 1, 2,$$

denote the partial sums of *n*th degree for the two corresponding expansions (1) associated with f(x). In §§5 and 6 below certain sufficient conditions will be established for the validity of the relation

(3)
$$\lim_{n\to\infty} \left\{ s_n(f;\rho_1, x) - s_n(f;\rho_2, x) \right\} = 0;$$

that is, conditions under which the two series mentioned are equiconvergent. It should be stated that the emphasis of the paper is upon method rather than upon specific conditions. The discerning reader

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