A NOTE ON AN INEQUALITY OF E. SCHMIDT

RICHARD BELLMAN

In a note inserted in the Sitzungsberichte der Preussicher Akademie, 1932, E. Schmidt stated without proof a relation

(1)
$$\left[\int_{-1}^{1} f'(x)^2 dx\right]^{1/2} \leq k_N N^2 \left[\int_{-1}^{1} f(x)^2 dx\right]^{1/2}$$

where f(x) is a polynomial of degree N, and it was subsequently shown by Hille, Szego and Tamarkin that k_N is a bounded function of N such that $\lim_{N\to\infty} k_N = \pi^{-1}$.

In a joint paper, generalizing the classical Markoff theorem

$$\max_{-1 \leq x \leq 1} \left| f'(x) \right| \leq N^2 \max_{-1 \leq x \leq 1} \left| f(x) \right|$$

to general mean values of the form $\int_{-1}^{1} |f(x)|^{p} dx$, $p \ge 1$, Hille, Szego and Tamarkin $[1]^{1}$ gave three proofs of the inequality (1), two products of the general case of exponent p, and another for the case p=2, stated by the authors to be similar to the original unpublished proof of Schmidt.

It seems worthwhile to sketch a short elementary proof of the important case p=2, depending only upon an elementary inequality:²

(2)
$$n \sum_{1}^{n} a_{k}^{2} - \left(\sum_{1}^{n} a_{k}\right)^{2} \ge 0$$

and a simple property of the Legendre polynomials.

The required result for Legendre polynomials is [2] $P'_{n+1}(z) - P_{n-1}(z) = (2n+1)P_n(z)$, where $P_n(z)$ is the *n*th Legendre polynomial. From this we obtain

(3)
$$P'_{2n} = \sum_{0}^{n-1} (4k+3) P_{2k+1},$$
$$P'_{2n+1} = \sum_{0}^{n} (4k+1) P_{2k}.$$

Let the polynomial of the Nth degree be expressed in Legendre polynomials

Received by the editors January 31, 1944.

¹ Numbers in brackets refer to the references cited at the end of the paper.

² The use of this inequality, instead of a more complicated one due to Hardy, was suggested by Professor Szász. It simultaneously simplifies the proof and yields a better constant than that originally obtained by the author.