

## NOTE ON CERTAIN LAGRANGE INTERPOLATION POLYNOMIALS\*

M. S. WEBSTER

Let

$$l_k(x) \equiv l_k^{(n)}(x) \equiv \frac{\phi_n(x)}{\phi_n'(x_k)(x - x_k)}, \quad l_k(x_k) = 1,$$

where  $\phi_n(x) \equiv (x - x_1)(x - x_2) \cdots (x - x_n)$ ;  $x_k \equiv x_{k,n} \equiv \cos \theta_k \equiv \cos \theta_{k,n}$ ;  $0 < \theta_1 < \theta_2 < \cdots < \theta_n < \pi$ ;  $-1 < x_k < 1$ , ( $k = 1, 2, \dots, n$ ). The polynomials  $l_k(x)$  of degree  $n - 1$  are the fundamental polynomials of Lagrange interpolation. In this note we suppose that  $\phi_n(x) \equiv \phi_n(x; \alpha, \beta)$  is the Jacobi polynomial which satisfies the following differential equation:

$$(1 - x^2)\phi_n''(x) + [\alpha - \beta - (\alpha + \beta)x]\phi_n'(x) + n(n + \alpha + \beta - 1)\phi_n(x) = 0, \quad n = 1, 2, \dots,$$

where  $\alpha, \beta$  are positive parameters.

We develop certain bounds and limiting relations for  $l_k(x)$  for special values of  $\alpha, \beta$ , obtaining results similar to those of Erdős, Grünwald, and Lengyel.

It is known that ([1], pp. 17, 31, 33, 35, 62):

$$\phi_n(-x; \beta, \alpha) = (-1)^n \phi_n(x; \alpha, \beta), \quad \phi_n'(x; \alpha, \beta) = n \phi_{n-1}(x; \alpha + 1, \beta + 1),$$

$$x_{k,n}(\beta, \alpha) = -x_{n-k+1,n}(\alpha, \beta), \quad l_k^{(n)}(x; \beta, \alpha) = l_{n-k+1}^{(n)}(-x; \alpha, \beta),$$

$$\int_{-1}^1 (1+x)^{\alpha-1} (1-x)^{\beta-1} \phi_m(x) \phi_n(x) dx = 0, \quad m \neq n,$$

$$\phi_n(x) = \frac{(-2)^n \Gamma(n + \alpha + \beta - 1) \Gamma(n + 1/2)}{(\pi)^{1/2} \Gamma(2n + \alpha + \beta - 1)} (\sin \lambda)^{1/2-\alpha} (\cos \lambda)^{1/2-\beta}$$

$$\cdot \left\{ \cos \left[ (2n + \alpha + \beta - 1)\lambda - \frac{\pi}{4} (2\alpha - 1) \right] + O\left(\frac{1}{n}\right) \right\},$$

$$\sin^2 \lambda = \frac{1+x}{2}; \quad -1 + \epsilon \leq x \leq 1 - \epsilon, \quad \epsilon > 0.$$

If  $\alpha = \beta = 1/2$ ,  $\phi_n(x) = (1/2^{n-1}) \cos n\theta$ , ( $x = \cos \theta$ ), which is the Tscheycheff polynomial of degree  $n$ .

The following lemma due to M. Riesz [2] will be useful:

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LEMMA. A trigonometric polynomial of degree  $n$  assumes the maximum of its absolute value at a point whose distance from any of the roots of the trigonometric polynomial is not less than  $\pi/2n$ .

Let  $\alpha = \beta = 3/2$ . Then, we have ([1], p. 17)

$$\begin{aligned}\phi_n(x) &= \frac{\sin(n+1)\theta}{2^n \sin \theta}, & x &= \cos \theta, \\ l_k(x) &= \frac{(-1)^{k+1} \sin^2 \theta_k \sin(n+1)\theta}{(n+1) \sin \theta (\cos \theta - \cos \theta_k)}, & \theta_k &= \frac{k\pi}{n+1}.\end{aligned}$$

Since  $\theta_{k+1} - \theta_k = \pi/(n+1)$ , the lemma shows that the maximum of  $|l_k(\cos \theta)|$  occurs between  $\theta_{k-1}$  and  $\theta_{k+1}$  or at  $x = \pm 1$ , ( $k = 2, 3, \dots, n-1$ ). Also,  $|l_1(\cos \theta)|$  and  $|l_n(\cos \theta)|$  attain their maxima at  $\theta = 0$  and  $\theta = \pi$ , respectively. We find that

$$\begin{aligned}l_1^{(1)}(x) &= 1, & |l_1^{(2)}(x)| &= |x + 1/2| \leq 3/2, \\ |l_2^{(2)}(x)| &= |-x + 1/2| \leq 3/2, \\ l_1^{(n)}(1) &= l_n^{(n)}(-1) = 2 \cos^2 \pi/[2(n+1)], \\ \lim_{n \rightarrow \infty} l_1^{(n)}(1) &= \lim_{n \rightarrow \infty} l_n^{(n)}(-1) = 2.\end{aligned}$$

In the following we may assume  $n \geq 3$ ,  $2 \leq k \leq n-1$  and  $x_k \geq 0$ . We have

$$\begin{aligned}\phi_n'(x) &= -\frac{(n+1) \sin \theta \cos(n+1)\theta - \cos \theta \sin(n+1)\theta}{2^n \sin^3 \theta}, \\ \phi_n''(x) &= -\frac{n(n+2) \sin^2 \theta \sin(n+1)\theta + 3(n+1) \sin \theta \cos \theta \cos(n+1)\theta}{2^n \sin^5 \theta} \\ &\quad - \frac{3 \cos^2 \theta \sin(n+1)\theta}{2^n \sin^5 \theta}.\end{aligned}$$

Since  $\phi_n''(x)$  has opposite signs at  $x_k$  and  $\cos[(2k-1)\pi/(n+1)]$ , we must have  $\phi_n''(\bar{x}) = 0$  where  $\bar{x} \equiv \cos \bar{\theta} \equiv \cos(k-\epsilon)\pi/(n+1)$ , where  $0 \leq \epsilon < 1/2$ .

It follows from the differential equation that  $3\bar{x}\phi_n'(\bar{x}) = n(n+2)\phi_n(\bar{x})$ . Since  $|\phi_n(\bar{x})| = |(\bar{x} - x_k)\phi_n'(\gamma)| \geq |(\bar{x} - x_k)\phi_n'(x_k)|$ , ( $x_k < \gamma < \bar{x}$ ), we have

$$0 \leq \bar{x} - x_k \leq \frac{3\bar{x}}{n(n+2)} \left| \frac{\phi_n'(\bar{x})}{\phi_n'(x_k)} \right|.$$

If

$$\max_{x_{k+1} \leq x \leq x_{k-1}} |l_k^{(n)}(x)| = |l_k^{(n)}(\mu)|,$$

we have

$$\max_{x_{k+1} \leq x \leq x_{k-1}} \left| \frac{\phi_n(x)}{\phi_n'(x_k)(x - x_k)} \right| = \left| \frac{\phi_n'(\delta)}{\phi_n'(x_k)} \right| \leq \left| \frac{\phi_n'(\bar{x})}{\phi_n'(x_k)} \right| \equiv u,$$

$$x_k < \delta < \mu < x_{k-1}.$$

Now  $(n+1) \tan \bar{\theta} > 3\pi/2$  and

$$\left| \frac{\sin(k - \epsilon)\pi}{(n+1) \tan \bar{\theta}} \right| < \frac{2}{3\pi}$$

so that

$$u = \frac{1 - x_k^2}{1 - \bar{x}^2} \left[ \cos(k - \epsilon)\pi - \frac{\sin(k - \epsilon)\pi}{(n+1) \tan \bar{\theta}} \right]$$

$$< c \left[ 1 + \frac{(\bar{x} + x_k)(\bar{x} - x_k)}{1 - \bar{x}^2} \right] < c \left[ 1 + \frac{6\bar{x}^2}{n(n+2)(1 - \bar{x}^2)} u \right]$$

$$< \frac{c}{1 - \frac{6c\bar{x}^2}{n(n+2)(1 - \bar{x}^2)}} = \frac{c}{1 - \frac{6c}{n(n+2) \tan^2 \bar{\theta}}}$$

$$< 1.87,$$

where  $c = 1 + 2/3\pi$ . Since  $|l_k(1)| = 1 + x_k < 2$ ,  $|l_k(-1)| = 1 - x_k < 2$ , we have proved [3] the following theorem.

**THEOREM 1.** *If  $\alpha = \beta = 3/2$  so that  $\phi_n(x) = \sin(n+1)\theta/2^n \sin \theta$ , ( $x = \cos \theta$ ), then  $|l_k^{(n)}(x)| < 2$ , ( $-1 \leq x \leq 1$ ), and  $\lim_{n \rightarrow \infty} l_1^{(n)}(1) = \lim_{n \rightarrow \infty} l_n^{(n)}(-1) = 2$ . Also,  $\lim_{n \rightarrow \infty} |l_k^{(n)}(1)| = 2$  if, and only if,  $x_{k,n} \rightarrow 1$  as  $n \rightarrow \infty$ , and  $\lim_{n \rightarrow \infty} [\max_{-1 \leq x \leq 1} |l_k^{(n)}(x)|] = 2$  if, and only if,  $x_{k,n} \rightarrow \pm 1$  as  $n \rightarrow \infty$ .*

Using the same method we may prove the following similar theorems.

**THEOREM 2.** *If  $\alpha = 1/2$ ,  $\beta = 3/2$  so that*

$$\phi_n(x) = \frac{\sin(2n+1)(\theta/2)}{2^n \sin(\theta/2)}, \quad x = \cos \theta,$$

*then  $|l_k^{(n)}(x)| < 2$ , ( $-1 \leq x \leq 1$ ), and  $\lim_{n \rightarrow \infty} l_1^{(n)}(1) = 2$ ,  $\lim_{n \rightarrow \infty} l_n^{(n)}(-1) = 4/\pi$ .*

THEOREM 3. If  $\alpha = 3/2$ ,  $\beta = 1/2$  so that

$$\phi_n(x) = \frac{\cos(2n+1)(\theta/2)}{2^n \cos(\theta/2)}, \quad x = \cos \theta,$$

then  $|l_k^{(n)}(x)| < 2$ , ( $-1 \leq x \leq 1$ ),  $\lim_{n \rightarrow \infty} l_1^{(n)}(1) = 4/\pi$ ,  $\lim_{n \rightarrow \infty} l_n^{(n)}(-1) = 2$ .

It should be noted that the upper bound 2 in these three theorems is the least upper bound for which the inequalities remain valid.

Let  $\epsilon$  be an arbitrary, fixed positive number less than 1. We suppose that  $x_k$  is restricted to an interval  $I$  where  $-1 + \epsilon \leq x_k \leq 1 - \epsilon$ . Using the asymptotic formula for  $\phi_n(x)$  we easily obtain the following theorem.

THEOREM 4. For all  $x$  and  $x_k$  in  $I$  and  $|x - x_k| \geq \epsilon' > 0$ ,  $|l_k^{(n)}(x)| = O(1/n)$  as  $n \rightarrow \infty$ .

Hence, if  $|l_k^{(n)}(x)|$  attains its maximum in  $I$  at  $x = \mu \equiv \mu_{k,n}$ , we must have  $\mu - x_k \rightarrow 0$  as  $n \rightarrow \infty$ . At  $x = \mu$ , we have  $(\mu - x_k)\phi_n'(\mu) - \phi_n(\mu) = 0$  so that

$$\max |l_k^{(n)}(x)| = \left| \frac{\phi_n'(\mu)}{\phi_n'(x_k)} \right| = \left| \frac{n\phi_{n-1}(\mu; \alpha + 1, \beta + 1)}{n\phi_{n-1}(x_k; \alpha + 1, \beta + 1)} \right| \rightarrow 1$$

as  $n \rightarrow \infty$ , provided  $x$  and  $x_k$  are in  $I$ . This proves the following theorem.

THEOREM 5. For all  $x_k$  such that  $-1 + \epsilon \leq x_k \leq 1 - \epsilon$ , ( $\epsilon > 0$ ),  $\max_{-1 + \epsilon \leq x \leq 1 - \epsilon} |l_k^{(n)}(x)| \rightarrow 1$  as  $n \rightarrow \infty$ .

There is a close connection between Theorems 4 and 5 and the results of Erdős and Lengyel [4].

#### REFERENCES

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3. A. Schaeffer obtained a somewhat similar proof (unpublished) for Tschebycheff polynomials. Also, see Erdős and Grünwald, *Note on an elementary problem of interpolation*, this Bulletin, vol. 44 (1938), pp. 515-518.
4. P. Erdős and B. Lengyel, *On fundamental functions of Lagrangean interpolation*, this Bulletin, vol. 44 (1938), pp. 828-834.