

Orthogonal Polynomials

Orthogonal polynomials are classes of [polynomials](#) $\{p_n(x)\}$ defined over a range $[a, b]$ that obey an [orthogonality](#) relation

$$\int_a^b w(x) p_m(x) p_n(x) dx = \delta_{m,n} c_n, \quad (1)$$

where $w(x)$ is a [weighting function](#) and $\delta_{m,n}$ is the [Kronecker delta](#). If $c_n = 1$, then the [polynomials](#) are not only orthogonal, but orthonormal.

Orthogonal polynomials have very useful properties in the solution of mathematical and physical problems. Just as [Fourier series](#) provide a convenient method of expanding a periodic function in a series of linearly independent terms, orthogonal polynomials provide a natural way to solve, expand, and interpret solutions to many types of important [differential equations](#). Orthogonal polynomials are especially easy to generate using [Gram-Schmidt orthonormalization](#).

A table of common orthogonal polynomials is given below, where $w(x)$ is the

Orthogonal Polynomials

Mourad Ismail



Orthogonal Polynomials:

An Introduction to Orthogonal Polynomials Theodore S Chihara, 2011-02-17 This concise introduction covers general elementary theory related to orthogonal polynomials and assumes only a first undergraduate course in real analysis Topics include the representation theorem and distribution functions continued fractions and chain sequences the recurrence formula and properties of orthogonal polynomials special functions and some specific systems of orthogonal polynomials 1978 edition

Orthogonal Polynomials for Engineers and Physicists Petr Beckmann, 1973 [Hypergeometric Orthogonal Polynomials and Their q-Analogues](#) Roelof Koekoek, Peter A. Lesky, René F. Swarttouw, 2010-03-18 The present book is about the Askey scheme and the q Askey scheme which are graphically displayed right before chapter 9 and chapter 14 respectively The families of orthogonal polynomials in these two schemes generalize the classical orthogonal polynomials Jacobi Laguerre and Hermite polynomials and they have properties similar to them In fact they have properties so similar that I am inclined following Andrews Askey 34 to call all families in the q Askey scheme classical orthogonal polynomials and to call the Jacobi Laguerre and Hermite polynomials very classical orthogonal polynomials These very classical orthogonal polynomials are good friends of mine since most the beginning of my mathematical career When I was a fresh PhD student at the Mathematical Centre now CWI in Amsterdam Dick Askey spent a sabbatical there during the academic year 1969-1970 He lectured to us in a very stimulating way about hypergeometric functions and classical orthogonal polynomials Even better he gave us problems to solve which might be worth a PhD He also pointed out to us that there was more than just Jacobi Laguerre and Hermite polynomials for instance Hahn polynomials and that it was one of the merits of the Higher Transcendental Functions Bateman project that it included some newer stuff like the Hahn polynomials see 198-10-23

Orthogonal Polynomials Gabor Szegő, 1939-12-31 The general theory of orthogonal polynomials was developed in the late 19th century from a study of continued fractions by P L Chebyshev even though special cases were introduced earlier by Legendre Hermite Jacobi Laguerre and Chebyshev himself It was further developed by A A Markov T J Stieltjes and many other mathematicians The book by Szegő originally published in 1939 is the first monograph devoted to the theory of orthogonal polynomials and its applications in many areas including analysis differential equations probability and mathematical physics Even after all the years that have passed since the book first appeared and with many other books on the subject published since then this classic monograph by Szegő remains an indispensable resource both as a textbook and as a reference book It can be recommended to anyone who wants to be acquainted with this central topic of mathematical analysis

Orthogonal Polynomials of Several Variables Charles F. Dunkl, Yuan Xu, 2014-08-21 Updated throughout this revised edition contains 25% new material covering progress made in the field over the past decade

Orthogonal Polynomials Géza Freud, 2014-05-17 *Orthogonal Polynomials* contains an up to date survey of the general theory of orthogonal polynomials It deals with the problem of polynomials and reveals that the sequence of these polynomials forms an orthogonal system with respect to a non

negative m distribution defined on the real numerical axis Comprised of five chapters the book begins with the fundamental properties of orthogonal polynomials After discussing the momentum problem it then explains the quadrature procedure the convergence theory and G Szego's theory This book is useful for those who intend to use it as reference for future studies or as a textbook for lecture purposes

Orthogonal Polynomials and Their Applications Manuel Alfaro, 1988 The Segovia meeting set out to stimulate an intensive exchange of ideas between experts in the area of orthogonal polynomials and its applications to present recent research results and to reinforce the scientific and human relations among the increasingly international community working in orthogonal polynomials This volume contains original research papers as well as survey papers about fundamental questions in the field Nevai Rakhmanov L pez and its relationship with other fields such as group theory Koornwinder Pad approximation Brezinski differential equations Krall Littlejohn and numerical methods Rivlin

Fourier Series and Orthogonal Polynomials Dunham Jackson, 1941-12-31 The underlying theme of this monograph is that the fundamental simplicity of the properties of orthogonal functions and the developments in series associated with them makes those functions important areas of study for students of both pure and applied mathematics The book starts with Fourier series and goes on to Legendre polynomials and Bessel functions Jackson considers a variety of boundary value problems using Fourier series and Laplace's equation Chapter VI is an overview of Pearson frequency functions Chapters on orthogonal Jacobi Hermite and Laguerre functions follow The final chapter deals with convergence There is a set of exercises and a bibliography For the reading of most of the book no specific preparation is required beyond a first course in the calculus A certain amount of mathematical maturity is presupposed or should be acquired in the course of the reading

Orthogonal Polynomials and Random Matrices: A Riemann-Hilbert Approach Percy Deift, 2000 This volume expands on a set of lectures held at the Courant Institute on Riemann Hilbert problems orthogonal polynomials and random matrix theory The goal of the course was to prove universality for a variety of statistical quantities arising in the theory of random matrix models The central question was the following Why do very general ensembles of random n times n matrices exhibit universal behavior as $n \rightarrow \infty$ The main ingredient in the proof is the steepest descent method for oscillatory Riemann Hilbert problems Titles in this series are copublished with the Courant Institute of Mathematical Sciences at New York University

Orthogonal Polynomials Paul G. Nevai, 1979 The purpose of the present paper is to improve some results on orthogonal polynomials Christoffel functions orthogonal Fourier series eigenvalues of Toeplitz matrices and Lagrange interpolation Most of the paper deals with Christoffel functions and their applications

Stochastic Processes and Orthogonal Polynomials Wim Schoutens, 2012-12-06 The book offers an accessible reference for researchers in the probability statistics and special functions communities It gives a variety of interdisciplinary relations between the two main ingredients of stochastic processes and orthogonal polynomials It covers topics like time dependent and asymptotic analysis for birth death processes and diffusions martingale relations for Levy processes stochastic integrals and Stein's

approximation method Almost all well known orthogonal polynomials which are brought together in the so called Askey Scheme come into play This volume clearly illustrates the powerful mathematical role of orthogonal polynomials in the analysis of stochastic processes and is made accessible for all mathematicians with a basic background in probability theory and mathematical analysis Wim Schoutens is a Postdoctoral Researcher of the Fund for Scientific Research Flanders Belgium He received his PhD in Science from the Catholic University of Leuven Belgium

Classical and Quantum Orthogonal Polynomials in One Variable Mourad Ismail, 2005-11-21 The first modern treatment of orthogonal polynomials from the viewpoint of special functions is now available in paperback

Orthogonal Polynomials of Several Variables Charles F. Dunkl, Yuan Xu, 2014-08-21 Serving both as an introduction to the subject and as a reference this book presents the theory in elegant form and with modern concepts and notation It covers the general theory and emphasizes the classical types of orthogonal polynomials whose weight functions are supported on standard domains The approach is a blend of classical analysis and symmetry group theoretic methods Finite reflection groups are used to motivate and classify symmetries of weight functions and the associated polynomials This revised edition has been updated throughout to reflect recent developments in the field It contains 25% new material including two brand new chapters on orthogonal polynomials in two variables which will be especially useful for applications and orthogonal polynomials on the unit sphere The most modern and complete treatment of the subject available it will be useful to a wide audience of mathematicians and applied scientists including physicists chemists and engineers

Skew-orthogonal Polynomials and Random Matrix Theory Saugata Ghosh, Orthogonal polynomials satisfy a three term recursion relation irrespective of the weight function with respect to which they are defined This gives a simple formula for the kernel function known in the literature as the Christoffel Darboux sum The availability of asymptotic results of orthogonal polynomials and the simple structure of the Christoffel Darboux sum make the study of unitary ensembles of random matrices relatively straightforward In this book the author develops the theory of skew orthogonal polynomials and obtains recursion relations which unlike orthogonal polynomials depend on weight functions After deriving reduced expressions called the generalized Christoffel Darboux formulas GCD he obtains universal correlation functions and non universal level densities for a wide class of random matrix ensembles using the GCD The author also shows that once questions about higher order effects are considered questions that are relevant in different branches of physics and mathematics the use of the GCD promises to be efficient Titles in this series are co published with the Centre de Recherches Math matiques Publisher s website

Special Functions and Orthogonal Polynomials Richard Beals, Roderick Wong, 2016-05-17 The subject of special functions is often presented as a collection of disparate results rarely organized in a coherent way This book emphasizes general principles that unify and demarcate the subjects of study The authors main goals are to provide clear motivation efficient proofs and original references for all of the principal results The book covers standard material but also much more It shows how much of the subject can be traced back to two

equations the hypergeometric equation and confluent hypergeometric equation and it details the ways in which these equations are canonical and special There is extended coverage of orthogonal polynomials including connections to approximation theory continued fractions and the moment problem as well as an introduction to new asymptotic methods There are also chapters on Meijer G functions and elliptic functions The final chapter introduces Painlevé transcendents which have been termed the special functions of the twenty first century

Orthogonal Polynomials Walter Gautschi, 2004-04-29 This is the first book on constructive methods for and applications of orthogonal polynomials and the first available collection of relevant Matlab codes The book begins with a concise introduction to the theory of polynomials orthogonal on the real line or a portion thereof relative to a positive measure of integration Topics which are particularly relevant to computation are emphasized The second chapter develops computational methods for generating the coefficients in the basic three term recurrence relation The methods are of two kinds moment based methods and discretization methods The former are provided with a detailed sensitivity analysis Other topics addressed concern Cauchy integrals of orthogonal polynomials and their computation a new discussion of modification algorithms and the generation of Sobolev orthogonal polynomials The final chapter deals with selected applications the numerical evaluation of integrals especially by Gauss type quadrature methods polynomial least squares approximation moment preserving spline approximation and the summation of slowly convergent series Detailed historic and bibliographic notes are appended to each chapter The book will be of interest not only to mathematicians and numerical analysts but also to a wide clientele of scientists and engineers who perceive a need for applying orthogonal polynomials

Symmetric Functions and Orthogonal Polynomials Ian Grant Macdonald, 1998 One of the most classical areas of algebra the theory of symmetric functions and orthogonal polynomials has long been known to be connected to combinatorics representation theory and other branches of mathematics Written by perhaps the most famous author on the topic this volume explains some of the current developments regarding these connections It is based on lectures presented by the author at Rutgers University Specifically he gives recent results on orthogonal polynomials associated with affine Hecke algebras surveying the proofs of certain famous combinatorial conjectures

Orthogonal Polynomials and Painlevé Equations Walter Van Assche, 2018 There are a number of intriguing connections between Painlevé equations and orthogonal polynomials and this book is one of the first to provide an introduction to these Researchers in integrable systems and non linear equations will find the many explicit examples where Painlevé equations appear in mathematical analysis very useful Those interested in the asymptotic behavior of orthogonal polynomials will also find the description of Painlevé transcendents and their use for local analysis near certain critical points helpful to their work Rational solutions and special function solutions of Painlevé equations are worked out in detail with a survey of recent results and an outline of their close relationship with orthogonal polynomials Exercises throughout the book help the reader to get to grips with the material The author is a leading authority on orthogonal polynomials giving this work

a unique perspective on Painlevé equations *Orthogonal Polynomials and their Applications* Manuel Alfaro, Jesus S. Dehesa, Francisco J. Marcellan, Jose L. Rubio de Francia, Jaime Vinuesa, 2006-11-14 The Segovia meeting set out to stimulate an intensive exchange of ideas between experts in the area of orthogonal polynomials and its applications to present recent research results and to reinforce the scientific and human relations among the increasingly international community working in orthogonal polynomials This volume contains original research papers as well as survey papers about fundamental questions in the field Nevai Rakhmanov L_p and its relationship with other fields such as group theory Koornwinder Padé approximation Brezinski differential equations Krall Littlejohn and numerical methods Rivlin *General Orthogonal Polynomials* Herbert Stahl, Vilmos Totik, 1992-04-24 An encyclopedic presentation of general orthogonal polynomials placing emphasis on asymptotic behaviour and zero distribution

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