

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

Ying Guang Shi



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 **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 for Engineers and Physicists** Petr Beckmann, 1973 **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 Szegő'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** 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 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 López and its relationship with other fields such as group theory Koornwinder Pad approximation Brezinski differential equations Krall Littlejohn and numerical methods Rivlin **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 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

The Classical Orthogonal Polynomials

Brian George Spencer Doman, 2015-09-18 This book defines sets of orthogonal polynomials and derives a number of properties satisfied by any such set It continues by describing the classical orthogonal polynomials and the additional properties they have The first chapter defines the orthogonality condition for two functions It then gives an iterative process to produce a set of polynomials which are orthogonal to one another and then describes a number of properties satisfied by any set of orthogonal polynomials The classical orthogonal polynomials arise when the weight function in the orthogonality condition has a particular form These polynomials have a further set of properties and in particular satisfy a second order differential equation Each subsequent chapter investigates the properties of a particular polynomial set starting from its differential equation

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 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 pez and its relationship with other fields such as group theory Koornwinder Pad approximation Brezinski differential equations Krall Littlejohn and numerical methods Rivlin

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 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

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

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

Power Orthogonal Polynomials Ying Guang Shi, 2006 The first chapter lists the basic results of orthogonal polynomials Jacobi Laguerre and Hermite polynomials and collects some frequently used theorems and formulas As a base and useful tool the representation and quantitative theory of Hermite interpolation is the subject of Chapter 2 The theory of power orthogonal polynomials begins in Chapter 3 existence uniqueness Characterisations properties of zeros and continuity with respect to the measure and the indices are all considered Chapter 4 deals with Gaussian quadrature formulas and their convergence Chapter 5 is devoted to the theory of Christoffel type functions which are related to Gaussian quadrature formulas and is one of the important contents of power orthogonal polynomials The explicit representation of power orthogonal polynomials is an interesting problem and is discussed in Chapter 6 Chapter 7 is a detailed treatment of zeros in power orthogonal polynomials Chapter 8 is devoted to bounds and inequalities of power orthogonal polynomials In Chapters 9 and 10 we study asymptotics of general polynomials and power orthogonal polynomials respectively In Chapter 11 we discuss convergence of power orthogonal series Lagrange and Hermite interpolation and two positive operators constructed by power orthogonal polynomials In Chapter 12 we investigate Gaussian quadrature formulas for extended Chebyshev spaces In Chapter 13 we give construction methods for power orthogonal polynomials and Gaussian quadrature formulas we also provide numerical results and numerical tables

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

Orthogonal Polynomials Mama Foupouagnigni, Wolfram Koepf, 2020-03-11 This book presents contributions of international and local experts from the African Institute for Mathematical Sciences AIMS Cameroon and also from other local universities in the domain of orthogonal polynomials and applications The topics addressed range from univariate to multivariate orthogonal polynomials from multiple orthogonal polynomials and random matrices to orthogonal polynomials and Painlevé equations The contributions are based on lectures given at the AIMS Volkswagen Stiftung Workshop on Introduction of Orthogonal Polynomials and Applications held on October 5-12 2018 in Douala Cameroon This workshop funded within the framework of the Volkswagen Foundation Initiative Symposia and Summer Schools was aimed globally at promoting capacity building in terms of research and training in orthogonal polynomials and applications discussions and development of new ideas as well as development and enhancement of networking including south-south cooperation

Classical Orthogonal Polynomials of a Discrete Variable Arnold F. Nikiforov, Sergei K. Suslov, Vasilii B. Uvarov, 2012-12-06 While classical orthogonal polynomials appear as solutions to hypergeometric differential equations those of a discrete variable emerge as solutions of difference equations of hypergeometric type on lattices The authors present a concise introduction to this theory presenting at the same time

methods of solving a large class of difference equations They apply the theory to various problems in scientific computing probability queuing theory coding and information compression The book is an expanded and revised version of the first edition published in Russian Nauka 1985 Students and scientists will find a useful textbook in numerical analysis

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 infinity 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

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Table of Contents Orthogonal Polynomials

1. Understanding the eBook Orthogonal Polynomials
 - The Rise of Digital Reading Orthogonal Polynomials
 - Advantages of eBooks Over Traditional Books
2. Identifying Orthogonal Polynomials
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Orthogonal Polynomials
 - User-Friendly Interface
4. Exploring eBook Recommendations from Orthogonal Polynomials
 - Personalized Recommendations
 - Orthogonal Polynomials User Reviews and Ratings
 - Orthogonal Polynomials and Bestseller Lists
5. Accessing Orthogonal Polynomials Free and Paid eBooks
 - Orthogonal Polynomials Public Domain eBooks
 - Orthogonal Polynomials eBook Subscription Services

- Orthogonal Polynomials Budget-Friendly Options
- 6. Navigating Orthogonal Polynomials eBook Formats
 - ePub, PDF, MOBI, and More
 - Orthogonal Polynomials Compatibility with Devices
 - Orthogonal Polynomials Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Orthogonal Polynomials
 - Highlighting and Note-Taking Orthogonal Polynomials
 - Interactive Elements Orthogonal Polynomials
- 8. Staying Engaged with Orthogonal Polynomials
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Orthogonal Polynomials
- 9. Balancing eBooks and Physical Books Orthogonal Polynomials
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Orthogonal Polynomials
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Orthogonal Polynomials
 - Setting Reading Goals Orthogonal Polynomials
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Orthogonal Polynomials
 - Fact-Checking eBook Content of Orthogonal Polynomials
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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