



Zeros of linear combinations of Laguerre polynomials from different sequences

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ABSTRACT

We study interlacing properties of the zeros of two types of linear combinations of Laguerre polynomials with different parameters, namely $R_n = L_n^\alpha + aL_n^{\alpha'}$ and $S_n = L_n^\alpha + bL_{n-1}^{\alpha'}$. Proofs and numerical counterexamples are given in situations where the zeros of R_n , and S_n , respectively, interlace (or do not in general) with the zeros of $L_k^\alpha, L_k^{\alpha'}, k = n$ or $n-1$. The results we prove hold for continuous, as well as integral, shifts of the parameter α .

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1. Introduction

Let μ be a positive Borel measure supported on a finite or infinite interval $[a, b]$ and let $\{p_n\}_{n=0}^\infty$ be the sequence of polynomials, uniquely determined up to normalization, orthogonal with respect to μ . Then $\int_a^b x^k p_n(x) d\mu(x) = 0$ for $k = 0, 1, \dots, n-1$ and it is well known that the zeros of p_n are real and simple and lie in (a, b) . Moreover, if $a < x_1 < x_2 < \dots < x_n < b$ and $a < y_1 < y_2 < \dots < y_{n-1} < b$ are the zeros of p_n and p_{n-1} respectively, then

$$a < x_1 < y_1 < x_2 < y_2 < \dots < x_{n-1} < y_{n-1} < x_n < b,$$

a property usually called the interlacing of the zeros of p_n and p_{n-1} .

The interlacing of zeros of polynomials is particularly important in numerical quadrature (cf. [1]) and also arises, inter alia, in the context of extremal Zolotarev–Markov problems (cf. [2]), the Koros–Peebles problem (cf. [3]) and the Gelfond interpolation problem (cf. [4]).

In [5], Alfaro, Marcellán, Peña and Rezola derived necessary and sufficient conditions for the orthogonality of $\{Q_n\}_{n=0}^\infty$, where $Q_n(x) = p_n(x) + a_1 p_{n-1}(x) + \dots + a_k p_{n-k}(x)$, $a_k \neq 0$, $n \geq k$ and $\{p_n\}_{n=0}^\infty$ is a sequence of monic orthogonal polynomials. Their work extends the results of Peherstorfer (cf. [6]) who established sufficient conditions, when $\text{supp}(\mu) = (-1, 1)$, on the real numbers $\{a_j\}_{j=1}^k$ such that $p_n + a_1 p_{n-1} + \dots + a_k p_{n-k}$ has n simple zeros in $(-1, 1)$. Marcellán raised a more general question at OPSFA 2007: Given two different orthogonal sequences $\{p_n\}_{n=0}^\infty$ and $\{q_n\}_{n=0}^\infty$, under what conditions does a linear combination $r_n = p_n + a q_n$, $a \neq 0$, form an orthogonal sequence $\{r_n\}_{n=0}^\infty$? A related question, relevant for applications, is whether and when the zeros of r_n interlace with the zeros of p_n , p_{n-1} , q_n or q_{n-1} . One starting point for answering these general questions is to consider linear combinations of classical orthogonal polynomials from the same family but from different sequences.

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In this paper, we consider linear combinations of Laguerre polynomials L_n^α of the form $R_n^{\alpha,t} = L_n^\alpha + a L_n^{\alpha+t}$ and $S_n^{\alpha,t} = L_n^\alpha + b L_{n-1}^{\alpha+t}$ where $\alpha > -1$, $t > 0$ and $a, b \neq 0$. We recall that the Laguerre polynomials (cf. [7]) are orthogonal with respect to the weight function $e^{-x}x^\alpha$, $\alpha > -1$, on the interval $(0, \infty)$.

For $0 < t \leq 2$, we give proofs (or counterexamples) for the interlacing of the zeros of $R_n^{\alpha,t}$ and $S_n^{\alpha,t}$ with the zeros of L_n^α , $L_n^{\alpha+t}$, L_{n-1}^α and $L_{n-1}^{\alpha+t}$.

We will make use of two well known identities (cf. [8], 22.7.30 and 22.7.29)

$$L_n^\alpha = L_n^{\alpha+1} - L_{n-1}^{\alpha+1} \quad (1)$$

$$\text{and } xL_n^{\alpha+1}(x) = (x-n)L_n^\alpha(x) + (\alpha+n)L_{n-1}^\alpha(x). \quad (2)$$

2. Linear combinations of Laguerre polynomials of the same degree

Let

$$R_n^{\alpha,t} = L_n^\alpha + aL_n^{\alpha+t}, \quad a \neq 0, \alpha > -1. \quad (3)$$

Theorem 2.1. For $0 < t \leq 2$, the zeros of $R_n^{\alpha,t}$ interlace with the zeros of (i) L_n^α , (ii) $L_n^{\alpha+t}$.

Proof. We know from [9, Theorem 2.3] that the zeros of L_n^α interlace with the zeros of $L_n^{\alpha+t}$ for $0 < t \leq 2$ which implies that L_n^α has a different sign at successive zeros of $L_n^{\alpha+t}$ and vice versa. Evaluating (3) at successive zeros x_i and x_{i+1} of L_n^α we obtain

$$R_n^{\alpha,t}(x_i)R_n^{\alpha,t}(x_{i+1}) = a^2L_n^{\alpha+t}(x_i)L_n^{\alpha+t}(x_{i+1}), \quad 1 = 1, 2, \dots, n-1 \\ < 0 \quad \text{for all } a \neq 0.$$

Therefore $R_n^{\alpha,t}$ has a different sign at successive zeros of L_n^α and so the zeros interlace. The same argument shows that the zeros of $R_n^{\alpha,t}$ interlace with those of $L_n^{\alpha+t}$ by evaluating (3) at successive zeros of $L_n^{\alpha+t}$. \square

Remark: For the integer values $t = 1$ and $t = 2$, $R_n^{\alpha,1}$ and $R_n^{\alpha,2}$ are in fact each a linear combination of orthogonal polynomials from the same sequence. Indeed, using the identity (1), we see that

$$R_n^{\alpha,1} = (a+1)L_n^{\alpha+1} - L_{n-1}^{\alpha+1}, \quad (4)$$

and the restrictions on a to ensure that $\{R_n^{\alpha,1}\}_{n=0}^\infty$ has all its zeros in $(0, \infty)$ can be deduced from ([10], Theorem 3(v)). Similarly, applying (1) iteratively, we obtain

$$R_n^{\alpha,2} = (a+1)L_n^{\alpha+2} - 2L_{n-1}^{\alpha+2} + L_{n-2}^{\alpha+2} \quad (5)$$

and the zeros of this type of linear combination are discussed in ([10], Theorem 5, and [1]).

Evaluating (4) at successive zeros of $L_{n-1}^{\alpha+1}$, one can also prove that the zeros of $R_n^{\alpha,1}$ interlace with the zeros of $L_{n-1}^{\alpha+1}$. However, the zeros of $R_n^{\alpha,t}$ do not interlace with the zeros of L_{n-1}^α even in the simple special case when $t = 1$, as illustrated by the following example: For $n = 5$, $a = 2.33$, $\alpha = 1.45$ and $t = 1$, the zeros of $L_4^{1.45}$ are

$$\{0.954365, 2.94834, 6.26071, 11.6366\}$$

while those of $R_5^{1.45,1}$ are

$$\{1.17057, 3.01797, 5.80288, 9.83574, 15.9213\}.$$

3. Linear combinations of Laguerre polynomials of different degree

Next we consider linear combinations of the type

$$S_n^{\alpha,t} = L_n^\alpha + b L_{n-1}^{\alpha+t}, \quad b \neq 0, \alpha > -1. \quad (6)$$

We will need information on the interlacing properties of the two polynomials L_n^α and $L_{n-1}^{\alpha+t}$ in the linear combination.

Theorem 3.1. Let $\alpha > -1$ and let

$$0 < x_1 < x_2 < \dots < x_n \text{ be the zeros of } L_n^\alpha, \\ 0 < y_1 < y_2 < \dots < y_{n-1} \text{ be the zeros of } L_{n-1}^\alpha, \\ 0 < t_1 < t_2 < \dots < t_{n-1} \text{ be the zeros of } L_{n-1}^{\alpha+t} \text{ and} \\ 0 < X_1 < X_2 < \dots < X_{n-1} \text{ be the zeros of } L_{n-1}^{\alpha+2}$$

where $0 < t < 2$. Then

$$0 < x_1 < y_1 < t_1 < X_1 < x_2 < \dots < x_{n-1} < y_{n-1} < t_{n-1} < X_{n-1} < x_n.$$

Proof. A simple computation using (1) and (2) leads to

$$(\alpha + 1)L_n^{\alpha+1}(x) = (\alpha + n + 1)L_n^\alpha(x) + xL_{n-1}^{\alpha+2}(x). \quad (7)$$

Evaluating (7) at successive zeros x_k and x_{k+1} of $L_n^\alpha(x)$, we obtain

$$x_k x_{k+1} L_{n-1}^{\alpha+2}(x_k) L_{n-1}^{\alpha+2}(x_{k+1}) = (\alpha + 1)^2 L_n^{\alpha+1}(x_k) L_n^{\alpha+1}(x_{k+1}).$$

The expression on the right is negative since the zeros of L_n^α and $L_n^{\alpha+1}$ interlace (cf. [9, Theorem 2.3]) and therefore

$$x_k < X_k < x_{k+1} \quad \text{for each fixed } k, \quad k = 1, \dots, n-1.$$

The zeros of L_{n-1}^α increase as α increases (cf. [7], p. 122), hence

$$y_k < t_k < X_k \quad \text{for each fixed } k, \quad k = 1, \dots, n.$$

Finally, since the zeros of L_n^α and L_{n-1}^α separate each other, we know that

$$x_k < y_k < x_{k+1} \quad \text{for each fixed } k, \quad k = 1, \dots, n-1$$

and this completes the proof. \square

Note that this result extends Theorem 2.4 in [9] to the case of polynomials of different degree with continuously varying parameters.

Theorem 3.2. For $0 < t \leq 2$, the zeros of $S_n^{\alpha,t}$ interlace with the zeros of (i) L_n^α , (ii) $L_{n-1}^{\alpha+t}$.

Proof. We know from Theorem 3.1 that the zeros of L_n^α interlace with the zeros of $L_{n-1}^{\alpha+t}$ for $0 < t \leq 2$ which implies that $L_{n-1}^{\alpha+t}$ has a different sign at successive zeros of L_n^α and vice versa. Evaluating (6) at successive zeros x_i and x_{i+1} of L_n^α we obtain

$$\begin{aligned} S_n^{\alpha,t}(x_i) S_n^{\alpha,t}(x_{i+1}) &= b^2 L_{n-1}^{\alpha+t}(x_i) L_{n-1}^{\alpha+t}(x_{i+1}), \quad i = 1, 2, \dots, n-1 \\ &< 0 \quad \text{for all } b \neq 0. \end{aligned}$$

Therefore $S_n^{\alpha,t}$ has a different sign at successive zeros of L_n^α and so the zeros interlace. The same argument shows that the zeros of $S_n^{\alpha,t}$ interlace with those of $L_{n-1}^{\alpha+t}$ by evaluating (6) at successive zeros of $L_{n-1}^{\alpha+t}$. \square

It is interesting to note that in the case of linear combinations of Laguerre polynomials of different degree, the zeros of $S_n^{\alpha,t}$ do not interlace with the zeros of L_{n-1}^α . Indeed, even in the simplest case when $t = 1$ and $n = 5$, $b = 2.33$, $\alpha = 1.45$ in (6), the zeros of $S_5^{1.45,1}$ are

$$\{1.34638, 3.48132, 6.74108, 11.6384, 20.6928\}$$

while those of $L_4^{1.45}$ are

$$\{0.954365, 2.94834, 6.26071, 11.6366\},$$

and interlacing does not occur. The zeros of $S_n^{\alpha,t}$ and $L_n^{\alpha+t}$ are interlacing when $t = 1$ since $S_n^{\alpha,1} = L_n^{\alpha+1} + (b-1)L_{n-1}^{\alpha+1}$. However, when $t = 2$, the zeros of $S_5^{1.45,2}$ are

$$\{1.94417, 4.47751, 8.08954, 12.6085, 16.7802\}$$

while those of $L_5^{1.45+2}$ are

$$\{1.70945, 3.92167, 7.07942, 11.5061, 18.0334\},$$

and interlacing fails in this case.

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