

Solutions of HW 9

1. Consider

$$S_N(x, y) = \sum_{k=0}^{N-1} (x-y) T_k(x) T_k(y)$$

we have recursion $x T_n = b_n T_{n+1} + a_n T_n + b_{n-1} T_{n-1}$

$$\begin{aligned} S_N(x, y) &= (x-y) T_{N-1}(x) T_{N-1}(y) + S_{N-1}(x, y) \\ &= (b_{N-1} T_N(x) + a_{N-1} T_{N-1}(x) + b_{N-2} T_{N-2}(x)) T_{N-1}(y) \\ &\quad - T_{N-1}(x) (b_{N-1} T_N(y) + a_{N-1} T_{N-1}(y) + b_{N-2} T_{N-2}(y)) \\ &\quad + b_{N-2} (T_{N-1}(x) T_{N-2}(y) - T_{N-2}(x) T_{N-1}(y)) \\ &\quad \text{if } b_{N-2}' = b_{N-2} \\ &= b_{N-1} (T_N(x) T_{N-1}(y) - T_{N-1}(x) T_N(y)) \end{aligned}$$

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$$a) \frac{\pi(\xi_n)}{\xi_n - \xi_\nu} = 0 \text{ for } n \neq \nu$$

$$= \pi'(\xi_n) \text{ for } n = \nu$$

b) Polynomials ^{of order $N-1$} are defined uniquely by N parameters which can be zero

$$c) f_{2N-1}(x) = P_N(x) \underbrace{Q(x)}_{\text{order } N-1} + \underbrace{R(x)}_{\text{order } N-1}$$

just division of f_{2N-1} by P_N

$$d) f_{2N-1}(x_\nu) = P_N(x_\nu) Q(x_\nu) + R(x_\nu)$$

$$e) \int_a^b f(x) dx = \int_a^b \underbrace{w(x)}_{\substack{\uparrow \\ \text{orthogonality}}} R(x) dx$$

we $P_N(x)$ for $\pi(x)$ in a

$$= \int_a^b f(x_\nu) \frac{P_N(x)}{P_N'(x_\nu)(x-x_\nu)} dx = \sum_{\nu=1}^N W_\nu f(x_\nu)$$

3.

$$\begin{aligned} &= \text{FullSimplify}[D[D[\text{HermiteH}[n, x] * \text{Exp}[-x^2/2], x], x], \\ &\quad x * \text{HermiteH}[-1 + n, x] == 1/2 * \text{HermiteH}[n, x] + (n - 1) \text{HermiteH}[n - 2, x]] \\ &]= e^{-\frac{x^2}{2}} (-1 - 2n + x^2) \text{HermiteH}[n, x] \end{aligned}$$