# An Inequality for Tchebycheff Polynomials and Extensions 

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## AND

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The inequality $T_{n}(x y) \leqslant T_{n}(x) T_{n}(y), x, y \geqslant 1$, where $T_{n}(x)$ is the Tchebycheff polynomial of the first kind, can be proven very easily by use of one of the extremal properties of these polynomials. It also follows from $\left(d^{2}, d u^{2}\right) \log T_{n}\left(e^{v}\right) \leqslant 0$, $u \geqslant 0$. Various proofs are given for these inequalities and for generalizations to other classes of polynomials.

## Introduction

One of the important properties of the Tchebycheff polynomials is an extremal property outside $(-1,1)$ : if $p_{n}(x)$ is an arbitrary polynomial of degree $n$ which satisfies

$$
\begin{equation*}
\left|p_{n}(x)\right| \leqslant 1, \quad-1 \leqslant x \leqslant 1 \tag{0.1}
\end{equation*}
$$

and $T_{n}(x)$ is the Tchebycheff polynomial defined by $T_{n}(\cos \theta)=\cos n \theta$, then

$$
\begin{equation*}
\left|p_{n}(x)\right| \leqslant T_{n}(x), \quad x \geqslant 1 \tag{0.2}
\end{equation*}
$$

For this and several other properties of polynomials see Rogosinki [9] and Schur [10].

[^0]The main results of the present paper stem from the observation that this property of Tchebycheff polynomials gives

$$
\begin{equation*}
T_{n}(x y) \leqslant T_{n}(x) T_{n}(y), \quad x, y \geqslant 1, \tag{0.3}
\end{equation*}
$$

and that this inequality also follows from

$$
\begin{equation*}
\frac{d^{2}}{d u^{2}} \log T_{n}\left(e^{u}\right) \leqslant 0, \quad u \geqslant 0 \tag{0.4}
\end{equation*}
$$

Various proofs are given for these inequalities and for generalizations to other classes of polynomials. For instance, it is shown that the ultraspherical polynomials $C_{n}{ }^{\lambda}(x)$ satisfy

$$
\begin{align*}
\frac{C_{n}{ }^{\lambda}(x y)}{C_{n}{ }^{\lambda}(1)} & \leqslant \frac{C_{n}{ }^{\lambda}(x)}{C_{n}^{\lambda}(1)} \frac{C_{n}{ }^{\lambda}(y)}{C_{n}^{\lambda}(1)} \\
\leqslant & \frac{C_{n}{ }^{\lambda}\left(x y+\left(x^{2}-1\right)^{1 / 2}\left(y^{2}-1\right)^{1 / 2}\right)}{2 C_{n}^{\lambda}(1)} \\
& +\frac{C_{n}^{\lambda}\left(x y-\left(x^{2}-1\right)^{1 / 2}\left(y^{2}-1\right)^{1 / 2}\right)}{2 C_{n}^{\lambda}(1)} \tag{0.5}
\end{align*}
$$

for $x, y \geqslant 1, \lambda>0$.

## 1. Proof of (0.3) and Some Extensions

Fix $y \geqslant 1$ and consider

$$
p_{n}(x)=T_{n}(x y) / T_{n}(y)
$$

for $|x| \leqslant 1$. Clearly, $\left|T_{n}(u)\right| \leqslant 1$ when $|u| \leqslant 1$ and $\left|T_{n}(u)\right|$ is an increasing function of $|u|$ when $: u \mid \geqslant 1$. Thus $p_{n}(x)$, which is a polynomial of degree $n$, satisfies (0.1); so (0.2) gives

$$
T_{n}(x y) / T_{n}(y) \mid T_{n}(x), \quad x, y \geqslant 1
$$

which then gives $(0.3)$ since $T_{n}(x) \geqslant 1$ for $x \geqslant 1$.
To extend (0.3) to other polynomials it is useful to generalize it to

$$
\begin{equation*}
T_{n}(r) T_{n}(s) \leqslant T_{n}(x) T_{n}(y), \quad 1 \leqslant r \leqslant x \leqslant y \leqslant s, \quad r s=x y \tag{1.1}
\end{equation*}
$$

which is equivalent to

$$
\begin{equation*}
\frac{d^{2}}{d u^{2}} \log T_{n}\left(e^{u}\right) \leqslant 0, \quad u \geqslant 0 \tag{1.2}
\end{equation*}
$$

This leads us to the following general result.

Theorem 1. Let $p_{n}(x)=a_{n} x^{n}+a_{n-1} x^{n-1}+\cdots+a_{0}$ be a polynomial with only real roots and suppose that $a_{n}>0$ and $a_{n-1} \leqslant 0$. Let $c$ be an upper bound for the roots of $p_{n}(x)$. Then

$$
\begin{equation*}
p_{n}(r) p_{n}(s) \leqslant p_{n}(x) p_{n}(y) \tag{1.3}
\end{equation*}
$$

whenever $c \leqslant r \leqslant x \leqslant y \leqslant s$ and $r s=x y$. In particular, if $c=1$ and $p_{n}(1) \geqslant 1$, then

$$
\begin{equation*}
p_{n}(x y) \leqslant p_{n}(x) p_{n}(y), \quad x, y \geqslant 1 . \tag{1.4}
\end{equation*}
$$

Note that the condition " $a_{n}>0$ " can be written " $p_{n}(x) \rightarrow \infty$ as $x \rightarrow \infty$ " and when this holds the condition " $a_{n-1} \leqslant 0$ " can be written " $\sum_{k=1}^{n} x_{k} \geqslant 0$, where $x_{1}, \ldots, x_{n}$ are the roots of $p_{n}(x) . "$ Theorem 1 applies to most of the classical orthogonal polynomials [11].

Corollary 1. Inequality (1.3) holds in each of the following cases:
(a) $p_{n}(x)$ is a Jacobi polynomial $P_{n}^{(\alpha, \beta)}(x)$ with $\beta \geqslant \alpha>-1$ and $c=1$,
(b) $p_{n}(x)$ is a generalized Laguerre polynomial $L_{n}{ }^{\alpha}(x)$ with $\alpha>-1$ and $c=2 n+\alpha+1+\left\{(2 n+\alpha+1)^{2}-\alpha^{2}+1 / 4\right\}^{1 / 2}$,
(c) $p_{n}(x)$ is the Hermite polynomial $H_{n}(x)$ and $c=(2 n+1)^{1 / 2}$.

In particular, if $p_{n}(x)$ is the Legendre polynomial $P_{n}(x)$ or the Tchebycheff polynomial $T_{n}(x)$, then

$$
p_{n}(x y) \leqslant p_{n}(x) p_{n}(y), \quad x, y \geqslant 1 .
$$

Proof of Theorem 1. Our hypotheses imply that the function

$$
g(u)=\log p_{n}\left(e^{u}\right)
$$

is defined for all real $u$ with $e^{u}>c$. Since (1.3) is equivalent to

$$
\begin{equation*}
g^{\prime \prime}(u) \leqslant 0 \text { when } e^{u}>c, \tag{1.5}
\end{equation*}
$$

it suffices to prove (1.5). Let $x_{1}, \ldots, x_{n}$ be the roots of $p_{n}(x)$. Then

$$
\begin{aligned}
g^{\prime \prime}(u) & =\frac{d}{d u}\left[e^{u} \frac{p_{n}^{\prime}\left(e^{u}\right)}{p_{n}\left(e^{u}\right)}\right]=\frac{d}{d u} e^{u} \sum_{k=1}^{n} \frac{1}{e^{u}-x_{k}} \\
& =\frac{d}{d u} \sum_{k=1}^{n}\left(1+\frac{x_{k}}{e^{u}-x_{k}}\right)=-e^{u} \sum_{k=1}^{n} \frac{x_{k}}{\left(e^{u}-x_{k}\right)^{2}}
\end{aligned}
$$

Partition the numbers $1, \ldots, n$ into two disjoint sets $J$ and $K$ so that $x_{j} \geqslant 0$ for $j \in J$ and $x_{k}<0$ for $k \in K$. Then

$$
\begin{aligned}
\sum_{k=1}^{n} \frac{x_{k}}{\left(x-x_{k}\right)^{2}} & =\sum_{j \in J} \frac{x_{j}}{\left(x-x_{j}\right)^{2}}-\sum_{k \in K} \frac{\left|x_{k}\right|}{\left(x+\left|x_{k}\right|\right)^{2}} \\
& \geqslant \frac{1}{x^{2}}\left(\sum_{j \in J} x_{j}-\sum_{k \in K}\left|x_{k}\right|\right)=\frac{1}{x^{2}} \sum_{k=1}^{n} x_{k} \\
& ==-\frac{a_{n-1}}{a_{n} x^{2}} \geqslant 0,
\end{aligned}
$$

for $x>c$. Therefore $g^{\prime \prime}(u) \leqslant 0$ when $e^{u}>c$, as desired.
Proof of Corollary 1. To prove that (1.3) holds for the case (a), we substitute $P_{n}^{(\alpha, \beta)}(x)$ into its associated homogeneous linear differential equation [11, p. 60] and collect the coefficients of $x^{n-1}$ to obtain

$$
(2 n+\alpha+\beta) a_{n-1}+(\beta-\alpha) n a_{n}=0
$$

Since $a_{n}>0$, it follows that $a_{n-1} \leqslant 0$. This can also be shown by using an explicit formula for Jacobi polynomials [11, (4.21.2)]. We may take $c=1$ since the roots of $P_{n}^{(\alpha, \beta)}(x)$ lie in the interval $(-1,1)$. The proofs for cases (b) and (c) are similar. (In (b) we used the fact that if (1.3) holds for some $p_{n}(x)$, then it also holds with $p_{n}(x)$ replaced by $(-1)^{n} p_{n}(x)$.) Bounds for the roots of $p_{n}(x)$ in these two cases follow from [11, (6.31.7) and (6.32.3)]. The last assertion holds since $P_{n}(x)$ and $T_{n}(x)$ are included under case (a) and

$$
P_{n}(1)=T_{n}(1)=1 .
$$

Note that, by the Gauss theorem on the zeros of polynomial derivatives, the conclusions of Theorem 1 also hold for all derivatives of $p_{n}(x)$. A different type of extension of (0.3) to derivatives of Tchebycheff polynomials is given in the following theorem.

Theorem 2. Let $j$ and $k$ be nonnegative integers with $j+k \leqslant n$. Then

$$
\begin{equation*}
y^{k} T_{n}^{(j+k)}(x y) \leqslant T_{n-j}^{(k)}(x) T_{n}^{(j)}(y) \tag{1.6}
\end{equation*}
$$

for $x, y \geqslant 1$, where $T_{n}^{(k)}(x)=\left(d^{k} / d x^{k}\right) T_{n}(x)$.
Proof. Let $y \geqslant 1$ and put $p(x)=T_{n}^{(j)}(x y) / T_{n}^{(j)}(y)$. Then $p(x)$ is a polynomial of degree $n-j$. Moreover,

$$
\begin{equation*}
|p(x)| \leqslant 1, \quad-1 \leqslant x \leqslant 1 \tag{1.7}
\end{equation*}
$$

To see this, first note that an easy induction on $j$ shows that

$$
T_{n}^{(j)}(t)=\sum_{i=1}^{n-j} A_{i j} T_{i}(t),
$$

where $A_{i j} \geqslant 0$. Hence since each $T_{i}(t)$ assumes its maximum absolute value on the interval $[-y, y]$ at the point $t=y$, the same is true of $T_{n}^{(j)}(t)$. From (1.7) and a well-known extension of the extremal property for Tchebycheff polynomials (see [9] or [10]), it follows from (1.7) that

$$
\left|p^{(k)}(x)\right| \leqslant T_{n-j}^{(k)}(x)
$$

for $x \geqslant 1$, which is (1.6). (The proof of (1.7) given here was suggested by T. J. Rivlin. Another proof can be obtained from [11, (4.21.7) and (7.32.2)].)

From the case $x=y=1$ of (1.6), which is not entirely obvious, it is clear that Theorem 2 is weaker than the following:

Theorem 3. Let $j$ and $k$ be nonnegative integers with $j+k \leqslant n$. Then

$$
\begin{equation*}
y^{k} \frac{T_{n}^{(j+k)}(x y)}{T_{n}^{(j+k)}(1)} \leqslant \frac{T_{n-j}^{(k)}(x)}{T_{n-j}^{(k)}(1)} \frac{T_{n}^{(j)}(y)}{T_{n}^{(i)}(1)}, \quad x, y \geqslant 1 . \tag{1.8}
\end{equation*}
$$

Proof. Let $c_{n}(x ; \lambda)=C_{n}{ }^{\lambda}(x) / C_{n}{ }^{\lambda}(1), \lambda>-1 / 2$, where $C_{n}{ }^{\lambda}(x)$ is the ultraspherical polynomial [3, p. 174]. Then $c_{n-k}(x ; k)=T_{n}^{(k)}(x) / T_{n}^{(k)}(1)$, and so (1.8) is equivalent to

$$
\begin{equation*}
y^{k} c_{n-j-k}(x y ; j+k) \leqslant c_{n-j-k}(x ; k) c_{n-j}(y ; j), \quad x, y \geqslant 1 . \tag{1.9}
\end{equation*}
$$

To prove (1.9) first use part (a) of Corollary 1 (which applies since

$$
c_{n}(x ; \lambda)=P_{n}^{(\alpha, \alpha)}(x) / P_{n}^{(\alpha, \alpha)}(1)
$$

with $\alpha=\lambda-\frac{1}{2}$ ) to obtain

$$
y^{k} c_{n-j-k}(x y ; j+k) \leqslant y^{k} c_{n-j-k}(x ; j+k) c_{n-j-k}(y ; j+k)
$$

for $x, y \geqslant 1$. Next use the inequality (proved below)

$$
\begin{equation*}
c_{n}(x ; \lambda) \leqslant c_{n}(x ; \mu), \quad x \geqslant 1, \quad \lambda>\mu>-\frac{1}{2}, \tag{1.10}
\end{equation*}
$$

on the three factors:

$$
\begin{aligned}
c_{n-j-k}(x ; j+k) & \leqslant c_{n-j-k}(x ; k), \\
c_{n-j-k}(y ; j+k) & \leqslant c_{n-j-k}(y ; j), \\
y^{k} & \leqslant c_{k}(y ; j), \quad\left(\text { recall that } y^{k}=\lim _{\lambda \rightarrow \infty} c_{k}(y ; \lambda)\right)
\end{aligned}
$$

to obtain

$$
y^{k} c_{n-j-k}(x y ; j+k) \leqslant c_{k}(y ; j) c_{n-j-k}(x ; k) c_{n-j-k}(y ; j), \quad x, y \geqslant 1
$$

But

$$
\begin{equation*}
c_{k}(y ; j) c_{n-j-k}(y ; j) \leqslant c_{n-j}(y ; j), \quad y \geqslant 1 \tag{1.11}
\end{equation*}
$$

(proved below), so (1.9) holds.
Thus there remains only the problem of proving (1.10) and (1.11). Consider (1.11) first. For $\lambda \geqslant 0$ it is known (see [11, p. 390, Exercise 84] or [4]) that

$$
c_{n}(x ; \lambda) c_{m}(x ; \lambda)=\sum_{k=|n-m|}^{n+m} A(k, m, n) c_{k}(x ; \lambda)
$$

with $A(k, m, n) \geqslant 0$ and $\sum_{k}|A(k, m, n)|=1$. If we can show that

$$
\begin{equation*}
c_{k}(x ; \lambda) \leqslant c_{n+m}(x ; \lambda), \quad x \geqslant 1, \quad k \leqslant n+m \tag{1.12}
\end{equation*}
$$

then (1.11) clearly holds. We can show that (1.12) holds for an even wider class of orthogonal polynomials. Let $p_{n}(x)$ be a set of polynomials orthogonal on $(-1,1)$ with respect to a positive measure on $(-1,1)$ and assume

$$
p_{n}(-x)=(-1)^{n} p_{n}(x)
$$

(i.e., the measure is even) and $p_{n}(1)=1$. Then

$$
x p_{n}(x)=a_{n} p_{n+1}(x)+\left(1-a_{n}\right) p_{n-1}(x), \quad p_{0}(x)=1, \quad p_{1}(x)=x
$$

with $0<a_{n}<1$. Conversely this recurrence formula implies that $p_{n}(x)$ is orthogonal on $(-1,1)$ with respect to a positive even measure. Then

$$
\begin{aligned}
a_{n}\left[p_{n+1}(x)-p_{n}(x)\right] & =x p_{n}(x)-a_{n} p_{n}(x)-\left(1-a_{n}\right) p_{n-1}(x) \\
& \geqslant\left(1-a_{n}\right) p_{n}(x)-\left(1-a_{n}\right) p_{n-1}(x) \\
& =\left(1-a_{n}\right)\left[p_{n}(x)-p_{n-1}(x)\right] \\
& \geqslant \cdots \geqslant K_{n}\left[p_{1}(x)-p_{0}(x)\right] \geqslant 0,
\end{aligned}
$$

for $x \geqslant 1$, where $K_{n}>0$. This gives (1.12).
Thus there remains only (1.10). Recall Gegenbauer's formula (see [6] or [1])

$$
\begin{equation*}
c_{n}(x ; \lambda)=\sum_{k=0}^{n} B(k, n) c_{k}(x ; \mu), \quad B(k, n) \geqslant 0, \quad \lambda>\mu>-\frac{1}{2} \tag{1.13}
\end{equation*}
$$

Then $\sum_{k} B(k, n)=1$, and so

$$
c_{n}(x ; \lambda)=\sum_{k=0}^{n} B(k, n) c_{k}(x ; \mu) \leqslant \sum_{k=0}^{n} B(k, n) c_{n}(x ; \mu)=c_{n}(x ; \mu)
$$

for $x \geqslant 1, \lambda>\mu>-\frac{1}{2}$, which completes the proof.

## 2. Concavity of $\log \left|p_{n}\left(e^{u}\right)\right|$

Since the restriction $x, y \geqslant 1$ in ( 0.3 ) cannot be relaxed to $x, y \geqslant c$ with $c<1$, it is of interest to note that ( 0.4 ) extends to

$$
\frac{d^{2}}{d u^{2}} \log \left|T_{n}\left(e^{u}\right)\right| \leqslant 0, \quad-\infty<u<\infty, \quad T_{n}\left(e^{u}\right) \neq 0
$$

This is a special case of
Theorem 4. Let $p_{n}(x)=a_{n} \prod_{k=1}^{n}\left(x-x_{k}\right)$ with $x_{1} \geqslant x_{2} \geqslant \cdots \geqslant x_{n}$ and $x_{n+1-k}=-x_{k}, k=1,2, \ldots, n$. If $-\infty<u<\infty$ and $e^{u} \neq x_{k}$ for any $k$, then

$$
\begin{equation*}
\frac{d^{2}}{d u^{2}} \log \left|p_{n}\left( \pm e^{u}\right)\right| \leqslant 0 \tag{2.1}
\end{equation*}
$$

with equality if and only if each $x_{k}=0$.
Proof. Let $g(u)=\log \left|p_{n}\left(e^{u}\right)\right|$ and $x=e^{u}$. Then proceeding as in the proof of Theorem 1, we have

$$
\begin{aligned}
g^{\prime \prime}(u) & =-e^{u} \sum_{k=1}^{n} \frac{x_{k}}{\left(e^{u}-x_{k}\right)^{2}} \\
& =-x \sum_{k=1}^{[(n+1) / 2]} x_{k}\left(\frac{1}{\left(x-x_{k}\right)^{2}}-\frac{1}{\left(x+x_{k}\right)^{2}}\right) \\
& =-4 x^{2} \sum_{k=1}^{[(n+1) / 2]} \frac{x_{k}^{2}}{\left(x^{2}-x_{k}^{2}\right)^{2}},
\end{aligned}
$$

which gives (2.1) for $p_{n}\left(+e^{u}\right)$. The result for $p_{n}\left(-e^{u}\right)$ then follows from $\left|p_{n}(x)\right|=\left|p_{n}(-x)\right|$.
For polynomials with only nonnegative zeros we have the following logarithmic concavity and convexity results.

Theorem 5. Let $p_{n}(x)=a_{n} \prod_{k=1}^{n}\left(x-x_{k}\right)$ with $x_{k v} \geqslant 0 . k=1, \ldots, n$. If $-\infty<u<\infty$ and $e^{u} \neq x_{k}$ for any $k$, then

$$
\begin{equation*}
\frac{d^{2}}{d u^{2}} \log \left|p_{n}\left(e^{u}\right)\right| \leqslant 0, \quad \frac{d^{2}}{d u^{2}} \log \left|p_{n}\left(-e^{u}\right)\right| \geqslant 0 \tag{2.2}
\end{equation*}
$$

with equality if and only if each $x_{k}=0$.
Proof. Follows directly from the identities

$$
\begin{aligned}
\frac{d^{2}}{d u^{2}} \log \left|p_{n}\left(e^{u}\right)\right| & =-e^{u} \sum_{k=1}^{n} \frac{x_{k}}{\left(e^{u}-x_{k}\right)^{2}} \\
\frac{d^{2}}{d u^{2}} \log \left|p_{n}\left(-e^{u}\right)\right| & =e^{u} \sum_{k=1}^{n} \frac{x_{k}}{\left(e^{u}+x_{k}\right)^{2}}
\end{aligned}
$$

Note that if $p_{n}(x)$ has only negative roots then the inequalities in (2.2) must be reversed. In particular, since the root of

$$
P_{1}^{(\alpha, \beta)}(x)=[(\alpha+\beta+2) x \div \alpha-\beta] / 2
$$

is negative when $\alpha>\beta>-1$, we find that $\left(d^{2} / d u^{2}\right) \log P_{1}^{(\alpha, \beta)}\left(e^{\mu}\right)>0, u \geqslant 0$, $\alpha>\beta>1$; from which it follows that the restriction $\beta \geqslant \alpha$ in part (a) of Corollary 1 cannot be relaxed. However, since all of the zeros of $P_{n}^{(\alpha, \beta)}(2 x-1)$ lie in the interval $(0,1)$ when $\alpha, \beta>-1$, from Theorem 5 we have the following inequality.

Corollary 2. If $\alpha, \beta>-1$, then

$$
\begin{equation*}
P_{n}^{(\alpha, \beta)}(2 r-1) P_{n}^{(\alpha, \beta)}(2 s-1) \leqslant P_{n}^{(\alpha, \beta)}(2 x-1) P_{n}^{(\alpha, \beta)}(2 y-1), \tag{2.3}
\end{equation*}
$$

whenever $1 \leqslant r \leqslant x \leqslant y \leqslant s$ and $r s=x y$.

## 3. AN UPPER BOUND for $C_{n}{ }^{\lambda}(x) C_{n}{ }^{\lambda}(y)$

Theorem 6. If $\lambda>0$ and $x, y \geqslant 1$ then

$$
\begin{align*}
\frac{C_{n}{ }^{\lambda}(x)}{C_{n}{ }^{\lambda}(1)} \frac{C_{n}{ }^{\lambda}(y)}{C_{n}^{\lambda}(1)} \leqslant & \frac{C_{n}{ }^{\lambda}\left(x y+\left(x^{2}-1\right)^{1 / 2}\left(y^{2}-1\right)^{1 / 2}\right)}{2 C_{n}^{\lambda}(1)} \\
& +\frac{C_{n}^{\lambda}\left(x y-\left(x^{2}-1\right)^{1 / 2}\left(y^{2}-1\right)^{1 / 2}\right)}{2 C_{n}^{\lambda}(1)} \tag{3.1}
\end{align*}
$$

with equality only when $x==1$ or $y=1$.

Proof. Rewrite Gegenbauer's formula [2, p. 177]

$$
\begin{equation*}
\frac{C_{n}^{\lambda}(x) C_{n}^{\lambda}(y)}{C_{n}^{\lambda}(1)}=\frac{\int_{0}^{\pi} C_{n}^{\lambda}\left(x y-\left(x^{2}-1\right)^{1 / 2}\left(y^{2}-1\right)^{1 / 2} \cos \theta\right)(\sin \theta)^{2 \lambda-1} d \theta}{\int_{0}^{\pi}(\sin \theta)^{2 \lambda-1} d \theta} \tag{3.2}
\end{equation*}
$$

in the form

$$
\begin{align*}
\frac{C_{n}{ }^{\lambda}(x) C_{n}^{\lambda}(y)}{C_{n}{ }^{\lambda}(1)}= & \frac{\int_{0}^{\pi / 2} C_{n}^{\lambda}\left(x y-\left(x^{2}-1\right)^{1 / 2}\left(y^{2}-1\right)^{1 / 2} \cos \theta\right)(\sin \theta)^{2 \lambda-1} d \theta}{2 \int_{0}^{\pi / 2}(\sin \theta)^{2 \lambda-1} d \theta} \\
& +\frac{\int_{0}^{\pi / 2} C_{n}{ }^{\lambda}\left(x y+\left(x^{2}-1\right)^{1 / 2}\left(y^{2}-1\right)^{1 / 2} \cos \theta\right)(\sin \theta)^{2 \lambda-1} d \theta}{2 \int_{0}^{\pi / 2}(\sin \theta)^{2 \lambda-1} d \theta}, \tag{3.3}
\end{align*}
$$

$\lambda>0$. Now use the strict convexity of $C_{n}{ }^{\lambda}(t)$ for $t>1$ (this is clear from [11, (4.7.6)]) to see that

$$
\begin{gathered}
C_{n}^{\lambda}\left(x y-\left(x^{2}-1\right)^{1 / 2}\left(y^{2}-1\right)^{1 / 2} \cos \theta\right)+C_{n}^{\lambda}\left(x y+\left(x^{2}-1\right)^{1 / 2}\left(y^{2}-1\right)^{1 / 2} \cos \theta\right) \\
\leqslant C_{n}^{\lambda}\left(x y-\left(x^{2}-1\right)^{1 / 2}\left(y^{2}-1\right)^{1 / 2}\right)+C_{n}^{\lambda}\left(x y+\left(x^{2}-1\right)^{1 / 2}\left(y^{2}-1\right)^{1 / 2}\right),
\end{gathered}
$$

which, combined with (3.3), gives (3.1).
Remarks. (i). The special case of (3.1) when $x=y$ and $\lambda=1 / 2$, so that $C_{n}{ }^{\lambda}(x)$ reduces to the Legendre polynomial, was found by Malkov [8]. In this case the inequality also holds for $0 \leqslant x \leqslant 1$, and thus for all real $x$, since both sides are even functions.
(ii). Setting $x=\cosh \theta, y=\cosh \varphi$ in (3.1) and letting $\lambda \rightarrow 0$ gives

$$
\begin{equation*}
\cosh n \theta \cosh n \varphi \leqslant \frac{1}{2} \cosh n(\theta+\varphi)+\frac{1}{2} \cosh n(\theta-\varphi) \tag{3.4}
\end{equation*}
$$

and there is equality in (3.4) for all $\theta, \varphi$. If we let $\lambda \rightarrow \infty$ in (0.5), then the first inequality becomes $(x y)^{n} \leqslant x^{n} y^{n}$, in which equality holds for all $x, y$. Similarly, (2.3) reduces to equality when $\alpha \rightarrow \infty$.
(iii). Since $T_{n}(\cosh \theta)=\cosh n \theta$, the fact that equality holds in (3.4) gives the following simple proof of (0.3):

$$
\begin{aligned}
T_{n}(x) & T_{n}(y) \\
= & \frac{T_{n}\left(x y+\left(x^{2}-1\right)^{1 / 2}\left(y^{2}-1\right)^{1 / 2}\right)+T_{n}\left(x y-\left(x^{2}-1\right)^{1 / 2}\left(y^{2}-1\right)^{1 / 2}\right)}{2} \\
\geqslant & T_{n}\left(\frac{x y+\left(x^{2}-1\right)^{1 / 2}\left(y^{2}-1\right)^{1 / 2}+x y-\left(x^{2}-1\right)^{1 / 2}\left(y^{2}-1\right)^{1 / 2}}{2}\right) \\
= & T_{n}(x y), \quad x, y \geqslant 1,
\end{aligned}
$$

with equality only when $x=1$ or $y=1$, since $T_{n}(x)$ is a strictly convex function for $x \geqslant 1$ and $x y-\left(x^{2}-1\right)^{1 / 2}\left(y^{2}-1\right)^{1 / 2} \geqslant 1$ when $x, y \geqslant 1$. This convexity argument can be applied to (3.2) to derive the first inequality in (0.5). Application of this argument to an integrated form of Koornwinder's addition formula for Jacobi polynomials [7] leads to the special case

$$
\alpha \geqslant \beta \geqslant-\frac{1}{2}, \quad r \quad 1 \text { of }(2.3)
$$

The first inequality in (0.5) also follows from the case $\beta=-\frac{1}{2}$ of (2.3) by use of a quadratic transformation [11,(4.1.5)] One can give a simple proof of (1.3) for symmetric polynomials by first proving (1.3) for symmetric polynomials of degree 1 and 2 , which can easily be done directly, and then forming products of such polynomials.
(iv) The results in [5] can be used to obtain some modifications of our inequalities. For instance, inequality (6) of [5] is equivalent to the fact that if $p_{n}(x)$ is a polynomial of degree $n$ with only real roots, then

$$
\frac{d^{2}}{d x^{2}} \log \left|p_{n}(x)\right|+\frac{1}{n}\left(\frac{d}{d x} \log \left|p_{n}(x)\right|\right)^{2} \leqslant 0
$$

whenever $p_{n}(x) \neq 0$.

## Note added in proof.

(v) If all the zeros of $p_{n}(x)$ have real part equal to zero then inequality (1.3) is reversed for all real $r, x, y, s$ with $r \leqslant x \leqslant y \leqslant s, r s=x y$, unless $r s<0$ and $x=0$ is a root of odd multiplicity, in which case (1.3) holds. This is clearly true for $p_{1}(x)=x$ and a simple calculation shows that it holds for $p_{2}(x)=x^{2}+a^{2}, a>0$. The general result follows by multiplication.
(vi) Gegenbauer's addition formula can be used to obtain

$$
\begin{aligned}
\frac{C_{n}^{\lambda}\left(2 x^{2}-1\right)}{C_{n}^{\lambda}(1)}+1= & 2\left(\frac{C_{n}^{\lambda}(x)}{C_{n}^{\lambda}(1)}\right)^{2}+2 \sum_{k=1}^{[n / 2]} \frac{(2 \lambda-1)_{2 k}(n \div 2 \lambda)_{2 k}(-n)_{2 k}}{\left(\lambda-\frac{1}{2}\right)_{2 k}(1)_{2 k}\left(\lambda+\frac{1}{2}\right)_{2 k} 2^{4 k}} \\
& \cdot\left(1-x^{2}\right)^{2 k}\left(\frac{C_{n-2 k}^{\lambda+2 k}(x)}{C_{n-2 k}^{\lambda+2 k}(1)}\right)^{2}
\end{aligned}
$$

so

$$
\frac{C_{n}^{\lambda}\left(2 x^{2}-1\right)}{C_{n}^{\lambda}(1)}+1 \geqslant 2\left(\frac{C_{n}^{\lambda}(x)}{C_{n}^{\lambda}(1)}\right)^{2}, \quad \lambda \geqslant 0, \quad \text { all real } x,
$$

and

$$
\frac{C_{n}^{\lambda}\left(2 x^{2}-1\right)}{C_{n}^{\lambda}(1)}+1 \leqslant 2\left(\frac{C_{n}^{\lambda}(x)}{C_{n}^{\lambda}(1)}\right)^{2}, \quad-\frac{1}{2}<\lambda \leqslant 0, \quad \text { all real } x .
$$

This extends Malkov's inequality to ultraspherical polynomials.

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