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Letter to the Editor

An Explicit Solution of an L¹ Approximation Problem

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It is a standard result which is proved in [1] that

$$\int_{-1}^{1} |2^{-n} U_n(x)| \, dx < \int_{-1}^{1} |m_n(x)| \, dx,$$

where $2^{-n}U_n$ is the *n*th degree monic Chebyshev polynomial of the second kind and m_n is any other monic polynomial of degree *n*. More generally, one could ask for that monic polynomial p_n of degree *n* for which

$$\int_{-1}^{1} |p_n(x)| w(x) dx < \int_{-1}^{1} |m_n(x)| w(x) dx,$$

where w is some nontrivial nonnegative weight function.

Following the theory presented in [1], we see that it is enough to guarantee for p_n the equalities

$$\int_{-1}^{1} x^{r} \operatorname{sgn}[p_{n}(x)] w(x) dx = 0, \qquad r = 0, 1, ..., n-1$$

We shall now show that

$$\int_{-1}^{1} x^{r} \operatorname{sgn}[T_{n}(x)](1-x^{2})^{-1/2} dx = 0, \qquad r = 0, 1, ..., n-1, \qquad (1)$$

which will give the result that

$$\int_{-1}^{1} |2^{-n+1}T_n(x)| (1-x^2)^{-1/2} dx < \int_{-1}^{1} |m_n(x)| (1-x^2)^{-1/2} dx, \quad (2)$$

where T_n is the *n*th degree Chebyshev polynomial of the first kind and m_n is any monic polynomial of degree *n* except $2^{-n+1}T_n$.

Clearly (1) is equivalent to

$$\int_{-1}^{1} T_r(x) \operatorname{sgn}[T_n(x)](1-x)^{-1/2} dx = 0, \qquad r = 0, 1, ..., n-1,$$

which, with the substitution $x = \cos \theta$, become

$$\int_0^{\pi} \cos r\theta \cdot \operatorname{sgn}[\cos n\theta] \, d\theta = 0, \qquad r = 0, \, 1, ..., \, n-1,$$

namely, the result of problem 7 on page 223 of [1].

Reference

1. W. CHENEY, "Introduction to Approximation Theory," Chapter 6, Section 6, McGraw-Hill, New York, 1966.