

The Representation of the Trilinear Kernel in General Orthogonal Polynomials and Some Applications

BORIS P. OSILENKER

*Department of Mathematics, Moscow Institute of Civil Engineering,
Yaroslavskoe Shosse 26, Moscow 129337, USSR*

Communicated by Alphonse P. Magnus

Received November 13, 1989; revised July 10, 1990

Let $\{P_n\}$ ($n \in \mathbb{Z}_+$) denote the sequence of orthonormal polynomials with respect to the weight $w(x)$ ($-1 \leq x \leq 1$). The representation of the kernel

$$\mathcal{D}_n(x, y, z) = \sum_{k=0}^n p_k(x) p_k(y) p_k(z) \quad (n \in \mathbb{Z}_+; -1 \leq x, y, z \leq 1)$$

is given. We use this result to construct a “double-humpbacked majorant” of the kernel $\mathcal{D}_n(x, y, z)$ to estimate the Lebesgue quasifunction, and to compute the infinite sums

$$\sum_{k=0}^{\infty} \lambda_k p_k(x) p_k(y) p_k(z) \quad (\lambda_k \in \mathbb{R}^1, \lambda_k \neq 0, k \in \mathbb{Z}_+),$$

which appear in some problems of mathematical physics and in the theory of group representations. © 1991 Academic Press, Inc.

1. INTRODUCTION

Let $w(x)$ be nonnegative in $[-1, 1]$ and positive almost everywhere on $[-1, 1]$, and suppose

$$\int_{-1}^1 w(x) dx < \infty.$$

We call $w(x)$ a weight function (weight). Associated with $w(x)$ is the sequence of orthonormal polynomials $\text{ONSP}\{p_n \equiv p_n(w; x)\}$ ($n \in \mathbb{Z}_+ = \{0, 1, 2, \dots\}$), where

$$p_n(x) = k_n x^n + \dots$$

has degree n with $k_n = k_n(w) > 0$ and

$$\int_{-1}^1 p_n(x) p_m(x) w(x) dx = \begin{cases} 1 & \text{for } m = n \\ 0 & \text{for } m \neq n. \end{cases}$$

The orthonormal polynomials satisfy the three-term recurrence relation [12, p. 17; 48, pp. 55–56]

$$xp_n(x) = a_n p_{n+1}(x) + u_n p_n(x) + a_{n-1} p_{n-1}(x) \quad (p_{-1}(x) \equiv 0, n \in \mathbb{Z}_+), \quad (1.1)$$

where, for $n \in \mathbb{Z}_+$, the recurrence coefficients $a_n \equiv a_n(w)$ and $u_n \equiv u_n(w)$ satisfy

$$a_n = \frac{k_n}{k_{n+1}}$$

and

$$u_n = \int_{-1}^1 xp_n^2(x) w(x) dx.$$

Note that

$$a_n \leq 1, \quad |u_n| \leq 1 \quad (n \in \mathbb{Z}_+) \quad (1.2)$$

and, moreover (Rahmanov's theorem [46, 28, 47]),

$$\lim_{n \rightarrow \infty} a_n = \frac{1}{2}, \quad \lim_{n \rightarrow \infty} u_n = 0. \quad (1.3)$$

A system of orthogonal polynomials for which the recurrence coefficients satisfy (1.3) belongs to the class $M \equiv M(1, 0)$, introduced by Nevai [31].

Let us define

$$\mathcal{N}_n = 1 + \sum_{k=0}^n |a_k - \frac{1}{2}| + \sum_{k=0}^n |u_k| \quad (n \in \mathbb{Z}_+), \quad (1.4)$$

where a_n, u_n ($n \in \mathbb{Z}_+$) are the coefficients of the recursion formula (1.1). The estimate

$$\mathcal{N}_n = o(n) \quad (n \rightarrow \infty) \quad (1.5)$$

holds by virtue of (1.3).

By Favard's theorem [12, p. 60] the recursion formula (1.1) completely determines the orthonormal sequence $\{p_n\}$ ($n \in \mathbb{Z}_+$); therefore, many investigations are devoted to ONSP $\{p_n\}$ ($n \in \mathbb{Z}_+$), defined by the recursion formula. This is of interest in scattering theory, in chain sequences, or in spectral theory of Jacobi matrices [1, 6, 8, 15, 24, 34].

With appropriate conditions of the recurrence coefficients one can obtain properties of the weight w , asymptotics for $\{p_n\}$ and the zeros of $p_n(x)$, weighted estimation, and so on [6, 8, 9, 15, 16, 19, 24, 31–34, 49, 50].

We also remark that the polynomials are generalized eigenfunctions in l^2 for the Sturm–Liouville singular difference operator (see [6, Chap. VII, Sect. 1])

$$\begin{aligned} (Lw)_n &= a_{n-1}w_{n-1} + u_nw_n + a_nw_{n+1} \\ &= (\nabla[a(\Delta w)])_n + q_nw_n \quad (w_{-1} = 0, n \in \mathbb{Z}_+), \end{aligned}$$

where

$$w = \left\{ \begin{aligned} w_n, \Delta w_n = w_{n+1} - w_n, \nabla w_n = w_n - w_{n-1} \\ a = \{a_n\}, q_n = a_{n-1} + a_n + u_n \end{aligned} \right\} \quad (n \in \mathbb{Z}_+).$$

A fundamental role for the treatment of expansions of functions in orthogonal polynomials is played by the Christoffel–Darboux summation formula

$$\begin{aligned} \mathcal{D}_n(x, y) &= \sum_{k=0}^n p_k(x) p_k(y) \\ &= a_n \frac{p_{n+1}(y) p_n(x) - p_n(y) p_{n+1}(x)}{y - x} \quad (n \in \mathbb{Z}_+; y, x \in [-1, 1]). \end{aligned}$$

We consider the trilinear kernel

$$\mathcal{D}_n(x, y, z) = \sum_{k=0}^n p_k(x) p_k(y) p_k(z) \quad (n \in \mathbb{Z}_+; -1 \leq x, y, z \leq 1), \quad (1.6)$$

which possesses the reproduction property: for every polynomial

$$\pi_n(x) = \sum_{k=0}^n c_k p_k(x) \quad (n \in \mathbb{Z}_+; x \in [-1, 1])$$

the relation

$$\begin{aligned} &\int_{-1}^1 \pi_n(z) \mathcal{D}_n(x, y, z) w(z) dz \\ &= \sum_{k=0}^n c_k p_k(x) p_k(y) \quad (n \in \mathbb{Z}_+; x, y \in [-1, 1]) \end{aligned}$$

holds.

The following problem often arises in mathematical physics and in the

theory of group representations [10, 45, 51]: determine the sum of the series

$$\sum_{k=0}^n \lambda_k p_k(x) p_k(y) p_k(z) \equiv K(x, y, z; \lambda), \tag{1.7}$$

where

$$\lambda = \left\{ \lambda_n; \lambda_0 = \frac{1}{p_0}, \lambda_n \in \mathbb{R}^1, \lambda_n \neq 0, n \in \mathbb{Z}_+ \right\} \tag{1.8}$$

is any given sequence. For example, in [10, 45] for the orthogonal ultraspherical polynomials $\{C_n^x(x)\}$ ($x > 0$) it is shown that

$$\begin{aligned} & \sum_{k=0}^n (k+x) \left\{ \frac{\Gamma(k+1)}{\Gamma(k+2x)} \right\}^{1/2} C_k^x(\cos \alpha) C_k^x(\cos \beta) C_k^x(\cos \gamma) \\ &= 2^{-2x} \pi [\Gamma(x)]^{-4} [\sin \alpha \sin \beta \sin \gamma]^{1-2x} \\ & \quad \times \left\{ \sin \frac{\alpha + \beta + \gamma}{2} \sin \frac{\beta + \gamma - \alpha}{2} \sin \frac{\alpha - \beta + \gamma}{2} \sin \frac{\alpha + \beta - \gamma}{2} \right\}^{x-1}, \end{aligned}$$

where $0 < \alpha, \beta, \gamma < \pi$, and a triangle can be drawn with sides α, β, γ , assuming that the sum of any two of the sides is less than or equal to π ; otherwise the infinite sum is 0.

The main purpose of this paper is to state a representation of the kernel $\mathcal{D}_n(x, y, z)$. We apply this result to the computation of the infinite trilinear sums (1.7), (1.8) and to the construction of a “double-humpbacked majorant” of the trilinear kernel $\mathcal{D}_n(x, y, z)$.

Some of our results were discussed in [35–37]. Other applications of the representation of the trilinear kernel \mathcal{D}_n and of the estimation of a “double-humpbacked majorant” will be given in forthcoming articles.

2. A FORMULA FOR THE KERNEL: COMPUTATION OF THE TRILINEAR SUM

Let us define the function $T_n(x)$ by the formulae

$$T_n(x) = \cos(n \arccos x) \quad (n = 1, 2, \dots), \quad T_0(x) = 1 \quad (-1 \leq x \leq 1).$$

Then $T_n(x)$ is a polynomial of degree n with a positive leading coefficient. The system

$$\begin{aligned} p_n^{(0)}(x) &= \sqrt{\frac{2}{\pi}} T_n(x) \quad (n = 1, 2, \dots), \\ p_0^{(0)}(x) &= \frac{1}{\sqrt{\pi}} T_0(x) \quad (-1 \leq x \leq 1) \end{aligned}$$

is the system of orthonormal polynomials with weight

$$w_0(x) = \frac{1}{\sqrt{1-x^2}} \quad (-1 < x < 1)$$

(Chebyshev polynomials of the first kind). We have

$$xp_n^{(0)}(x) = \frac{1}{2}p_{n+1}^{(0)}(x) + \frac{1}{2}p_{n-1}^{(0)}(x) \quad (n \geq 2)$$

and, consequently, the system $\{p_n^{(0)}(x)\}$ ($n \in \mathbb{Z}_+$) belongs to Nevai's M -class. Putting

$$x = \cos \alpha, y = \cos \beta, \zeta_+ = \cos(\alpha - \beta), \zeta_- = \cos(\alpha + \beta),$$

we obtain

$$\begin{aligned} & \sum_{k=0}^n T_k(x) T_k(y) T_k(z) \\ &= \frac{1}{2} \sum_{k=0}^n T_k(\zeta_+) T_k(z) + \frac{1}{2} \sum_{k=0}^n T_k(\zeta_-) T_k(z) \end{aligned}$$

and by the Christoffel–Darboux summation formula the sums on the right-hand side becomes a sum of two fractions with denominators $z - \zeta_-$ and $z - \zeta_+$. So, if the recurrence relation (1.1) belongs to Nevai's M -class, one expects that the trilinear kernel has two peaks near $z = \zeta_-$ and $z = \zeta_+$.

Note that

$$\begin{aligned} \zeta_- &= xy - \sqrt{(1-x^2)(1-y^2)}, & \zeta_+ &= xy + \sqrt{(1-x^2)(1-y^2)} \\ & & & (-1 \leq x, y \leq 1) \end{aligned} \tag{2.1}$$

so

$$(\zeta_- - z)(z - \zeta_+) = 1 + 2xyz - x^2 - y^2 - z^2 \quad (-1 \leq x, y, z \leq 1) \tag{2.2}$$

and

$$(\zeta_- - z)(z - \zeta_+) = 4 \sin \frac{\alpha + \beta + \gamma}{2} \sin \frac{\alpha + \beta - \gamma}{2} \sin \frac{\beta + \gamma - \alpha}{2} \sin \frac{\alpha - \beta + \gamma}{2}, \tag{2.3}$$

where $x = \cos \alpha, y = \cos \beta, z = \cos \gamma$ ($0 < \alpha, \beta, \gamma < \pi$).

The next statement plays a fundamental role throughout this paper.

LEMMA 2.1. For a general ONSP $\{p_n\}$ ($n \in \mathbb{Z}_+$) the following representation is valid:

$$(z - \zeta_-)(\zeta_+ - z) \mathcal{D}_n(x, y, z) \\ = A_n(x, y, z) + B_n(x, y, z) + E_n(x, y, z) \quad (n \in \mathbb{Z}_+; -1 \leq x, y, z \leq 1), \quad (2.4)$$

where

$$A_n(x, y, z) = 2a_n^3 p_{n+1}(x) p_{n+1}(y) p_{n+1}(z) \\ + [1 + 2a_{n-1}^3 - 3(a_{n-1}^2 + a_n^2)] p_n(x) p_n(y) p_n(z) \\ + 2a_{n-1} a_n^2 [p_{n+1}(x) p_{n-1}(y) p_{n+1}(z) \\ + p_{n+1}(x) p_{n+1}(y) p_{n-1}(z) + p_{n-1}(x) p_{n+1}(y) p_{n+1}(z)] \\ - a_n a_{n+1} [p_{n+2}(x) p_n(y) p_n(z) \\ + p_n(x) p_{n+2}(y) p_n(z) + p_n(x) p_n(y) p_{n+2}(z)]; \quad (2.5)$$

$$B_n(x, y, z) = \sum_{k=0}^{n-2} [(a_k - \frac{1}{2})(2a_k^2 - 2a_k - 1) \\ + (a_{k-1} - \frac{1}{2})(2a_{k-1}^2 - 2a_{k-1} - 1)] p_k(x) p_k(y) p_k(z) \\ + 2 \sum_{k=0}^{n-2} a_k a_{k+1} (a_{k+1} - \frac{1}{2}) [p_{k+2}(x) p_k(y) p_{k+2}(z) \\ + p_{k+2}(x) p_{k+2}(y) p_k(z) + p_k(x) p_{k+2}(y) p_{k+2}(z)] \\ + 2 \sum_{k=0}^{n-1} a_k a_{k+1} (a_k - \frac{1}{2}) [p_{k+2}(x) p_k(y) p_k(z) \\ + p_k(x) p_{k+2}(y) p_k(z) + p_k(x) p_k(y) p_{k+2}(z)]; \quad (2.6)$$

and

$$E_n(x, y, z) = \sum_{k=0}^n e_k(x, y, z) \quad (n \in \mathbb{Z}_+; x, y, z \in [-1, 1]) \quad (2.7)$$

with

$$e_k(x, y, z) = 2u_k \{ [a_k p_{k+1}(x) + a_{k-1} p_{k-1}(x)] \\ \times [a_k p_{k+1}(y) + a_{k-1} p_{k-1}(y)] p_k(z) \\ + [a_k p_{k+1}(x) + a_{k-1} p_{k-1}(x)] p_k(y) \\ \times [a_k p_{k+1}(z) + a_k p_k(z) + a_{k-1} p_{k-1}(z)] \\ - \frac{3}{2} u_k p_k(x) p_k(y) p_k(z) \}$$

$$\begin{aligned}
 & + p_k(x)[a_k p_{k+1}(y) + u_k p_k(y) + a_{k-1} p_{k-1}(y)] \\
 & \times [a_k p_k(z) + u_k p_k(z) + a_{k-1} p_{-1}(z)] \\
 & - a_k(u_{k-1} + u_k)[p_{k+1}(x) p_k(y) p_k(z) \\
 & + p_k(x) p_{k+1}(y) p_k(z) + p_k(x) p_k(y) p_{k+1}(z)] \\
 & - a_{k-1}(u_{k-1} + u_k)[p_{k-2}(x) p_k(y) p_k(z) \\
 & + p_k(x) p_{k-2}(y) p_k(z) + p_k(x) p_k(y) p_{k-2}(z)]. \quad (2.8)
 \end{aligned}$$

Here $\{a_k\}$, $\{u_k\}$ ($k \in \mathbb{Z}_+$) are recurrence coefficients in (1.1) for the polynomials $p_n(x)$ ($n \in \mathbb{Z}_+$) and $-1 \leq x, y, z \leq 1$.

Proof. In view of the three-term recurrence relation (1.1) it is not difficult to see that

$$\begin{aligned}
 x^2 p_n(x) &= a_n a_{n+1} p_{n+2}(x) + a_n(u_n + u_{n+1}) p_{n+1}(x) \\
 & + (a_{n-1}^2 + a_n^2 + u_n^2) p_n(x) + a_{n-1}(u_{n-1} + u_n) p_{n-1}(x) \\
 & + a_{n-2} a_{n-1} p_{n-2}(x) \quad (n \in \mathbb{Z}_+; p_{-1}(x) \equiv 0, p_{-2}(x) \equiv 0).
 \end{aligned}$$

By (2.2) we have

$$\begin{aligned}
 & (z - \zeta_-)(\zeta_+ - z) p_k(x) p_k(y) p_k(z) \\
 & = (1 + 2xyz - x^2 - y^2 - z^2) p_k(x) p_k(y) p_k(z) \\
 & = p_k(x) p_k(y) p_k(z) + 2a_k^3 p_{k+1}(x) p_{k+1}(y) p_{k+1}(z) \\
 & \quad + 2a_{k-1} a_k^2 p_{k+1}(x) p_{k-1}(y) p_{k+1}(z) \\
 & \quad + 2a_{k-1} a_k^2 p_{k+1}(x) p_{k+1}(y) p_{k-1}(z) \\
 & \quad + 2a_{k-1}^2 a_k p_{k+1}(x) p_{k-1}(y) p_{k-1}(z) \\
 & \quad + 2a_{k-1} a_k^2 p_{k-1}(x) p_{k+1}(y) p_{k+1}(z) \\
 & \quad + 2a_k a_{k-1}^2 p_{k-1}(x) p_{k-1}(y) p_{k+1}(z) \\
 & \quad + 2a_{k-1}^2 a_k p_{k-1}(x) p_{k+1}(y) p_{k-1}(z) \\
 & \quad + 2a_{k-1}^3 p_{k-1}(x) p_{k-1}(y) p_{k-1}(z) + e_k(x, y, z) \\
 & \quad - a_k a_{k+1} p_{k+2}(x) p_k(y) p_k(z) - (a_{k-1}^2 + a_k^2) p_k(x) p_k(y) p_k(z) \\
 & \quad - a_{k-2} a_{k-1} p_{k-2}(x) p_k(y) p_k(z) - a_k a_{k+1} p_k(x) p_{k+2}(y) p_k(z) \\
 & \quad - (a_{k-1}^2 + a_k^2) p_k(x) p_k(y) p_k(z) - a_{k-2} a_{k-1} p_k(x) p_{k-2}(y) p_k(z) \\
 & \quad - a_k a_{k+1} p_k(x) p_k(y) p_{k+2}(z) - (a_{k-1}^2 + a_k^2) p_k(x) p_k(y) p_k(z) \\
 & \quad - a_{k-2} a_{k-1} p_k(x) p_k(y) p_{k-2}(z),
 \end{aligned}$$

where $e_k(x, y, z)$ is defined by (2.8). We regroup similar terms of the relation

$$\begin{aligned}
& (z - \zeta_-)(\zeta_+ - z) p_k(x) p_k(y) p_k(z) \\
&= e_k(x, y, z) + 2a_k^3 p_{k+1}(x) p_{k+1}(y) p_{k+1}(z) \\
&\quad + 2a_{k-1}^3 p_{k-1}(x) p_{k-1}(y) p_{k-1}(z) \\
&\quad + [1 - 3(a_{k-1}^2 + a_k^2)] p_k(x) p_k(y) p_k(z) \\
&\quad + 2a_{k-1} a_k^2 p_{k+1}(x) p_{k-1}(y) p_{k+1}(z) - a_{k-2} a_{k-1} p_k(x) p_{k-2}(y) p_k(z) \\
&\quad + 2a_{k-1} a_k^2 p_{k+1}(x) p_{k+1}(y) p_{k-1}(z) - a_{k-2} a_{k-1} p_k(x) p_k(y) p_{k-2}(z) \\
&\quad + 2a_{k-1} a_k^2 p_{k-1}(x) p_{k+1}(y) p_{k+1}(z) - a_{k-2} a_{k-1} p_{k-2}(x) p_k(y) p_k(z) \\
&\quad + 2a_{k-1}^2 a_k p_{k+1}(x) p_{k-1}(y) p_{k-1}(z) - a_k a_{k+1} p_{k+2}(x) p_k(y) p_k(z) \\
&\quad + 2a_{k-1}^2 a_k p_{k-1}(x) p_{k-1}(y) p_{k+1}(z) - a_k a_{k+1} p_k(x) p_k(y) p_{k+2}(z) \\
&\quad + 2a_{k-1}^2 a_k p_{k-1}(x) p_{k+1}(y) p_{k-1}(z) - a_k a_{k+1} p_k(x) p_{k+2}(y) p_k(z).
\end{aligned}$$

For the proof of formulae (2.4)–(2.8) we consider the following “basic” terms (the others are treated in a similar manner):

$$\begin{aligned}
\sum_1 &= \sum_{k=0}^n \{ 2a_k^3 p_{k+1}(x) p_{k+1}(y) p_{k+1}(z) \\
&\quad + [1 - 3(a_{k-1}^2 + a_k^2)] p_k(x) p_k(y) p_k(z) \\
&\quad + 2a_{k-1}^3 p_{k-1}(x) p_{k-1}(y) p_{k-1}(z) \}, \\
\sum_2 &= \sum_{k=0}^n [2a_{k-1} a_k^2 p_{k+1}(x) p_{k-1}(y) p_{k+1}(z) \\
&\quad - a_{k-2} a_{k-1} p_k(x) p_{k-2}(y) p_k(z)],
\end{aligned}$$

and

$$\begin{aligned}
\sum_3 &= \sum_{k=0}^n [2a_{k-1}^2 a_k p_{k+1}(x) p_{k-1}(y) p_{k-1}(z) \\
&\quad - a_k a_{k+1} p_{k+2}(x) p_k(y) p_k(z)].
\end{aligned}$$

Using $p_{-1}(x) = 0$ and $2a_k^3 - 3a_k^2 + \frac{1}{2} = (a_k - \frac{1}{2})(2a_k^2 - 2a_k - 1)$ ($k \in \mathbb{Z}_+$), we have

$$\begin{aligned} \sum_1 &= 2a_n^3 p_{n+1}(x) p_{n+1}(y) p_{n+1}(z) \\ &+ [2a_{n-1}^3 + 1 - 3(a_{n-1}^2 + a_n^2)] p_n(x) p_n(y) p_n(z) \\ &+ \sum_{k=0}^{n-2} [(a_k - \frac{1}{2})(2a_k^2 - 2a_k - 1) \\ &+ (a_{k-1} - \frac{1}{2})(2a_k^2 - 1 - 2a_{k-1} - 1)] p_k(x) p_k(y) p_k(z). \end{aligned}$$

Next, note that $p_{-2}(x) \equiv p_{-1}(x) \equiv 0$; then

$$\begin{aligned} \sum_2 &= 2 \sum_{k=0}^{n-1} a_k a_{k+1}^2 p_{k+2}(x) p_k(y) p_{k+2}(z) \\ &- \sum_{k=0}^{n-2} a_k a_{k+1} p_{k+2}(x) p_k(y) p_{k+2}(z) \\ &= 2a_{n-1} a_n^2 p_{n+1}(x) p_{n-1}(y) p_{n+1}(z) \\ &+ 2 \sum_{k=0}^{n-2} a_k a_{k+1} (a_{k+1} - \frac{1}{2}) p_{k+2}(x) p_k(y) p_{k+2}(z). \end{aligned}$$

In a similar way

$$\begin{aligned} \sum_3 &= -a_n a_{n+1} p_{n+2}(x) p_n(y) p_n(z) \\ &+ 2 \sum_{k=0}^{n-1} a_k a_{k+1} (a_k - \frac{1}{2}) p_{k+2}(x) p_k(y) p_k(z). \end{aligned}$$

Formulae (2.4)–(2.8) are a consequence of the last three formulae.

Remarks. (1) The above result holds in particular for D.P. in Nevai's class.

(2) For an even weight $w(x)$ on $[-1, 1]$ formulae (2.4)–(2.8) were announced in [35].

(3) A similar result can be obtained for the trilinear form

$$\sum_{k=0}^n q_k(x) q_k(y) q_k(z) \quad (n \in \mathbb{Z}_+; -1 \leq x, y, z \leq 1),$$

where $\{q_n\}$ ($n \in \mathbb{Z}_+$) is the system of the functions or the polynomials of the second kind [45, 51].

(4) Many papers are devoted to the investigations and the applications of the kernel $\mathcal{Q}_n(x, y, z)$ for the classical polynomials and its generalizations (cf. [4, 7, 10, 11, 13, 14, 17, 18, 20–23, 25–27, 38–44, 51]).

(5) The following curious result can be inferred from Lemma 2.1.

COROLLARY 2.2. For an ONSP $\{p_n\}$ ($n \in \mathbb{Z}_+$) with respect to an even weight function $w(x)$ on $[-1, 1]$, we have the representation for all $x \in [-1, 1]$ and $n \in \mathbb{Z}_+$:

$$\begin{aligned} & 2(x-1)^2(x+\frac{1}{2}) \sum_{k=0}^n p_k^3(x) \\ &= 2a_n^3 p_{n+1}^3(x) + [1 + 2a_{n-1}^3 - 3(a_{n-1}^2 + a_n^2)] p_n^3(x) \\ & \quad + 6a_{n-1} a_n^2 p_{n+1}^2(x) p_{n-1}(x) - 3a_n a_{n+1} p_{n+2}(x) p_n^2(x) \\ & \quad + 6 \sum_{k=0}^{n-2} a_k a_{k+1} (a_{k+1} - \frac{1}{2}) p_k(x) p_{k+2}^2(x) \\ & \quad + \sum_{k=0}^{n-2} [(a_k - \frac{1}{2})(2a_k^2 - 2a_k - 1) \\ & \quad + (a_{k-1} - \frac{1}{2})(2a_{k-1}^2 - 2a_{k-1} - 1)] p_k^3(x) \\ & \quad + 6 \sum_{k=0}^{n-1} a_k a_{k+1} (a_k - \frac{1}{2}) p_k^2(x) p_{k+2}(x). \end{aligned}$$

In fact, since $w(x)$ is even $u_n = 0$ ($n \in \mathbb{Z}_+$) and for $x = y = z$

$$(z - \zeta_-)(\zeta_+ - z) = (x - 1)^2(2x + 1) \quad (-1 \leq x \leq 1).$$

Throughout this paper we consider ONSP $\{p_n\}$ ($n \in \mathbb{Z}_+$) with respect to the weight $w(x)$ on $[-1, 1]$, for which the following hypothesis is valid: there exists a positive L_w^1 -integrable function $\varphi(x)$ such that

$$|p_n(x)| \leq \varphi(x) \quad (n \in \mathbb{Z}_+; -1 < x < 1). \tag{2.9}$$

The following statement can be inferred from Lemma 2.1

LEMMA 2.3. If (1.3) and (2.9) hold, then

$$\begin{aligned} & |(z - \zeta_-)(\zeta_+ - z) \mathcal{D}_n(x, y, z)| \\ & \leq |A_n(x, y, z) + B_n(x, y, z) + E_n(x, y, z)| \\ & \leq C \mathcal{N}_n \varphi(x) \varphi(y) \varphi(z) \quad (n \in \mathbb{Z}_+; -1 < x, y, z < 1). \end{aligned} \tag{2.10}$$

We indicate some examples of ONSP $\{p_n\}$ ($n \in \mathbb{Z}_+$), satisfying the condition (2.9). Throughout $C, C_\alpha, C_{\alpha\beta}, \dots$ denote positive constants, independent of $n \in \mathbb{Z}_+$ and $x, y, z \in (-1, 1)$. The same symbol does not necessarily denote the same constant from line to line.

1. Let $w_{\alpha,\beta}(x) = (1-x)^\alpha(1+x)^\beta$ be a Jacobi weight on $[-1, 1]$ with

parameters α and $\beta(\alpha, \beta > -1)$. For classical orthonormal (with weight $w_{\alpha, \beta}$, Jacobi polynomials: $\{p_n^{(\alpha, \beta)}(x)\}$ ($n \in \mathbb{Z}_+$)

$$|p_n^{(\alpha, \beta)}(x)| \leq C_{\alpha\beta}(1-x)^{-(\alpha/2+1/4)}(1+x)^{-(\beta/2+1/4)}$$

$$(n \in \mathbb{Z}_+; -1 < x < 1; \alpha, \beta \geq -\frac{1}{2})$$

and

$$|p_n^{\alpha, \beta}(x)| \leq C_{\alpha\beta} \quad (n \in \mathbb{Z}_+; -1 < x < 1; -1 < \alpha, \beta < -\frac{1}{2})$$

are valid. In this case for the recurrence coefficients

$$a_n^2 = [a_n^{(\alpha, \beta)}]^2 = \frac{4n(n+\alpha)(n+\beta)(n+\alpha+\beta+2)}{(2n+\alpha+\beta-1)(2n+\alpha+\beta+2)^2(2n+\alpha+\beta+1)}$$

$$= \frac{1}{4} + \frac{1-2(\alpha^2+\beta^2)}{16n^2} + O\left(\frac{1}{n^3}\right),$$

$$u_n = u_n^{(\alpha, \beta)} = \frac{\beta^2 - \alpha^2}{(2n+\alpha+\beta)(2n+\alpha+\beta+2)} = \frac{\beta^2 - \alpha^2}{4n^2} + O\left(\frac{1}{n^3}\right)$$

the condition

$$\mathcal{N}_n \equiv \mathcal{N}_n^{(\alpha, \beta)} = 1 + \sum_{k=0}^n |a_k^{(\alpha, \beta)} - \frac{1}{2}| + \sum_{k=0}^n |u_n^{(\alpha, \beta)}| \leq C \quad (n \in \mathbb{Z}_+)$$

is fulfilled.

2. Consider orthonormal system $\{p_n\}$ ($n \in \mathbb{Z}_+$) generated by the recurrence relation (1.1), where

$$\sum_{k=0}^n (k+1)(|1-4a_{k+1}^2| + 2|u_k|) \leq C \log(n+1) \quad (n = 1, 2, \dots).$$

In [33] (cf. also [50]) P. Nevai proved that there exist positive constants C_1, C_2 independent of $x \in [-1, 1]$ and $n \in \mathbb{Z}_+$ such that

$$|p_n(x)| \leq c_1(1-x^2)^{-c_2} \quad (n \in \mathbb{Z}_+; -1 < x < 1).$$

If we suppose

$$\sum_{k=0}^{\infty} (k+1)|a_k - \frac{1}{2}| + \sum_{k=0}^{\infty} (k+1)|u_k| < \infty, \tag{2.11}$$

then

$$|p_n(x)| \leq C(1-x^2)^{-1/4} [w(x)]^{-1/2} \quad (n \in \mathbb{Z}_+; -1 < x < 1)$$

and

$$\max_{-1 \leq x \leq 1} |p_n(x)| \leq C(n+1) \quad (n \in \mathbb{Z}_+)$$

hold [15, 31, 50].

In particular, Bernstein–Szegő polynomials [48, pp. 44–45], Askey–Wilson q -polynomials $\{p_n(x; a, b, c, d|q)\}$ $\max(|q|, |a|, |b|, |c|, |d|) < 1$ [2, 3, 5], and the orthogonal polynomial system $\{\theta_n^{(a)}(x; q)\}$ ($a > 0$, $|q| < 1$) introduced by M. E. H. Ismail and F. S. Mulla [19] satisfy (2.11).

3. In [32], P. Nevai studied ONSP $\{p_n\}$ ($n \in \mathbb{Z}_+$), defined by the three-term recurrence relation (1.1) with

$$a_n = \frac{1}{2} + \frac{(-1)^n E}{n} + O\left(\frac{1}{n^2}\right), \quad u_n = \frac{(-1)^n D}{n} + O\left(\frac{1}{n^2}\right),$$

where E, D are absolute constants. In this case there exist three positive numbers a, b , and c such that

$$p_n^2(x) \leq c(1-x^2)^{-b} |x|^{-a} \quad (n \in \mathbb{Z}_+; -1 < x < 1)$$

and

$$w(x) \geq c^{-1} |x|^a (1-x^2)^b.$$

Note that for such parameters

$$\mathcal{N}_n \leq c \log(n+2) \quad (n \in \mathbb{Z}_+).$$

If

$$w(x) = |x|^a (1-x^2)^b,$$

then one has a generalized Jacobi polynomial.

Let us define the auxiliary functions

$$\left. \begin{aligned} \tilde{\mathcal{D}}_n(x, y, z) &= \frac{1}{\varphi(x) \varphi(y) \varphi(z)} \mathcal{D}_n(x, y, z) \\ \tilde{A}_n(x, y, z) &= \frac{1}{\varphi(x) \varphi(y) \varphi(z)} A_n(x, y, z) \\ \tilde{B}_n(x, y, z) &= \frac{1}{\varphi(x) \varphi(y) \varphi(z)} B_n(x, y, z) \\ \tilde{E}_n(x, y, z) &= \frac{1}{\varphi(x) \varphi(y) \varphi(z)} E_n(x, y, z) \\ \tilde{K}_n(x, y, z; \lambda) &= \frac{1}{\varphi(x) \varphi(y) \varphi(z)} K_n(x, y, z; \lambda) \end{aligned} \right\} (n \in \mathbb{Z}_+; -1 < x, y, z < 1), \tag{2.12}$$

where $\varphi(x)$ is the majorant of $\{p_n\}$ ($n \in \mathbb{Z}_+$) (cf. (2.9)) and

$$K_n(x, y, z; \lambda) = \sum_{k=0}^n \lambda_k p_k(x) p_k(y) p_k(z) \quad (n \in \mathbb{Z}_+; -1 < x, y, z < 1) \quad (2.13)$$

are the first partial sums of the orthogonal series (1.7).

THEOREM 2.4. *Let ONSP $\{p_n\}$ ($n \in \mathbb{Z}_+$) satisfy (1.3), (2.9) and suppose that*

$$\sum_{k=0}^{\infty} \mathcal{N}_k |\Delta(\lambda_k)| < \infty \quad (2.14)$$

and

$$\lim_{n \rightarrow \infty} \lambda_n \mathcal{N}_n = 0 \quad (2.15)$$

hold. Then the kernel

$$\tilde{K}(x, y, z; \lambda) = \lim_{n \rightarrow \infty} \tilde{K}_n(x, y, z; \lambda)$$

exists for every $x, y, z \in (-1, 1)$ and

$$\begin{aligned} & 4 \sin \frac{\alpha + \beta + \gamma}{2} \sin \frac{\alpha + \beta - \gamma}{2} \sin \frac{\beta + \gamma - \alpha}{2} \sin \frac{\alpha - \beta + \gamma}{2} \tilde{K}(\cos \alpha, \cos \beta, \cos \gamma; \lambda) \\ &= \sum_{k=0}^{\infty} \Delta(\lambda_k) [\tilde{A}_k(\cos \alpha, \cos \beta, \cos \gamma) \\ & \quad + \tilde{B}_k(\cos \alpha, \cos \beta, \cos \gamma) + \tilde{E}_k(\cos \alpha, \cos \beta, \cos \gamma)], \end{aligned} \quad (2.16)$$

where the series on the right-hand side are absolutely convergent for $0 < \alpha, \beta, \gamma < \pi$.

Proof. By the aid of Abel's summation by parts it can be inferred from (2.13) that

$$\begin{aligned} K_n(x, y, z; \lambda) &= \lambda_n D_n(x, y, z) \\ & \quad - \sum_{k=0}^{n-1} \Delta(\lambda_k) \mathcal{D}_k(x, y, z) \quad (-1 \leq x, y, z \leq 1; n \in \mathbb{Z}_+), \end{aligned}$$

where the kernel $\mathcal{D}_n(x, y, z)$ is defined by (1.6). In consequence of the formula (2.4) and the definition (2.12)

$$\begin{aligned}
& (z - \zeta_-)(\zeta_+ - z) \tilde{K}(x, y, z; \lambda) \\
&= \lim_{n \rightarrow \infty} \lambda_n [\tilde{A}_n(x, y, z) + \tilde{B}_n(x, y, z) + \tilde{E}_n(x, y, z)] \\
&\quad - \lim_{n \rightarrow \infty} \sum_{k=0}^{n-1} \Delta(\lambda_k) [\tilde{A}_k(x, y, z) + \tilde{B}_k(x, y, z) + \tilde{E}_k(x, y, z)].
\end{aligned}$$

In view of the relations (1.3), (2.9), (2.10), (2.15), the first term of the last sum vanishes for all $x, y, z \in (-1, 1)$. The second term can be estimated with

$$C \sum_{k=0}^{\infty} \mathcal{N}_k |\Delta(\lambda_k)|,$$

and from (2.14) we obtain that the series

$$\sum_{k=0}^{\infty} \Delta(\lambda_k) [\tilde{A}_k(x, y, z) + \tilde{B}_k(x, y, z) + \tilde{E}_k(x, y, z)]$$

converge absolutely for $x, y, z \in (-1, 1)$. Putting $x = \cos \alpha$, $y = \cos \beta$, $z = \cos \gamma$ and by (2.3), we have the formula (2.16), in accordance with our statement.

3. A CONSTRUCTION OF THE "DOUBLE-HUMPBACKED MAJORANT": ESTIMATION OF THE LEBESGUE QUASIFUNCTIONS

The estimations of Lebesgue functions of the kernel play an important role in the treatment of expansions of functions in orthogonal polynomials. We begin with the construction of the majorant. It is well known [29; 30, p. 262] that the nonnegative function

$$F_n^*(\xi, \eta) \quad (n \in \mathbb{Z}_+; \xi, \eta \in (a, b) \subset (-1, 1))$$

is called a "humpbacked majorant" for the sequence $F_n(\xi, \eta)$ in the variable η at the point ξ if the following conditions are satisfied:

- (1) for all $n \in \mathbb{Z}_+$ and $\xi, \eta \in (a, b)$

$$|F_n(\xi, \eta)| \leq F_n^*(\xi, \eta);$$

- (2) for fixed $n \in \mathbb{Z}_+$, $\xi \in (a, b)$, the function $F_n^*(\xi, \eta)$ is nondecreasing on (a, ξ) and nonincreasing on (ξ, b) .

We say that the function $\tilde{\mathcal{D}}_n(x, y, z)$ ($-1 < x, y, z < 1$; $n \in \mathbb{Z}_+$) (cf. (1.6), (2.12)) has on $(-1, 1)$ a "double-humpbacked majorant" $\tilde{\mathcal{D}}_n^*(x, y, z)$ in the

variable z at the points ζ_{\pm} (cf. (2.1)) if on each of the intervals $(-1, xy)$ and $(xy, 1)$ it possesses a “humpbacked majorant” at the points ζ_{-} , ζ_{+} , respectively; i.e., for fixed x and y , $\mathcal{D}_n^*(x, y, z)$ is nondecreasing on $(-1, \zeta_{-})$, nonincreasing on (ζ_{-}, xy) , nondecreasing on (xy, ζ_{+}) , and non-increasing on $(\zeta_{+}, 1)$.

The following assertions play a significant role in our estimations.

LEMMA 3.1. *Let ONSP $\{p_n\}$ ($n \in \mathbb{Z}_+$) satisfy the condition (1.3) and (2.9). Then the function $\mathcal{D}_n(x, y, z)$ has on $(-1, 1)$ in the variable z a “double-humpbacked majorant” $\mathcal{D}_n^*(x, y, z)$ at the points ζ_{-} , ζ_{+} and, furthermore, the estimation*

$$\int_{-1}^1 \mathcal{D}_n^*(x, y, z) dz \leq C \frac{1}{\sqrt{(1-x^2)(1-y^2)}} \mathcal{N}_n \ln \frac{n+1}{\mathcal{N}_n} \quad (n \in \mathbb{Z}_+; -1 < x, y < 1) \tag{3.1}$$

holds, where the constant $C > 0$ is independent of $n \in \mathbb{Z}_+$ and $x, y \in (-1, 1)$.

Proof. We show, that there exist “humpbacked majorants” for the function $\mathcal{D}_n(x, y, z)$ on $(-1, xy)$ and $(xy, 1)$ at the points ζ_{-} and ζ_{+} , respectively. We construct the “humpbacked majorant” for $\mathcal{D}_n(x, y, z)$ on $(xy, 1)$ at the point ζ_{+} ; on the interval $(-1, xy)$ the construction can be deduced in a similar way.

At first, consider the case

$$\zeta_{+} = xy + \sqrt{(1-x^2)(1-y^2)} \neq 1, \quad \text{i.e., } x \neq y.$$

Put

$$\delta_n = \frac{\mathcal{N}_n}{n+1} \sqrt{(1-x^2)(1-y^2)}, \quad \mathcal{E}_n = \frac{\mathcal{N}_n}{n+1} (1-\zeta_{+}). \tag{3.2}$$

By the relation (1.5) $\delta_n \rightarrow 0$, $\mathcal{E}_n \rightarrow 0$ ($n \rightarrow \infty$). It follows from (1.3), (1.6), (2.9), (2.10) that the following estimations are valid:

$$|\mathcal{D}_n(x, y, z)| \leq \begin{cases} C(n+1) & \text{for all } x, y, z \in (-1, 1) \\ C \frac{\mathcal{N}_n}{|(z-\zeta_{-})(\zeta_{+}-z)|} & \text{for all } x, y, z \in (-1, 1), \\ & \text{satisfying the condition} \\ & |(z-\zeta_{-})(\zeta_{+}-z)| > 0, \end{cases} \tag{3.3}$$

$$\tag{3.4}$$

where the constants $C > 0$ do not depend on $n \in \mathbb{Z}_+$ and $x, y, z \in (-1, 1)$. Thus we define the "humpbacked majorant" by

$$\tilde{\mathcal{D}}_n^*(x, y, z) = \begin{cases} C\mathcal{N}_n \frac{1}{\sqrt{(1-x^2)(1-y^2)}} \frac{1}{\zeta_+ - z}, & \text{if } xy \leq z < \zeta_+ - \delta_n \\ C(n+1) \frac{1}{(1-x^2)(1-y^2)}, & \text{if } \zeta_+ - \delta_n \leq z < \zeta_+ \\ C(n+1) \frac{1}{\sqrt{(1-x^2)(1-y^2)}} \frac{1}{1-\zeta_+}, & \text{if } \zeta_+ \leq z < \zeta_+ + \mathcal{E}_n \\ C\mathcal{N}_n \frac{1}{\sqrt{(1-x^2)(1-y^2)}} \frac{1}{z-\zeta_+}, & \text{if } \zeta_+ + \mathcal{E}_n \leq z < 1, \end{cases}$$

where the constants $C > 0$ are independent of $n \in \mathbb{Z}_+$ and $x, y, z \in (-1, 1)$. In fact, when $xy \leq z < 1$, then

$$|(z - \zeta_-)(\zeta_+ - z)| \geq \sqrt{(1-x^2)(1-y^2)} |z - \zeta_+|.$$

So, for all $x, y \in (-1, 1)$ and $n \in \mathbb{Z}_+$ the estimate

$$|\tilde{\mathcal{D}}_n(x, y, z)| \leq \tilde{\mathcal{D}}_n^*(x, y, z) \quad (n \in \mathbb{Z}_+; xy \leq z < 1)$$

holds. Next, by the defining relation

$$\frac{\partial \tilde{\mathcal{D}}_n^*(x, y, z)}{\partial z} > 0 \quad (xy \leq z < \zeta_+ - \delta_n), \quad \frac{\partial \tilde{\mathcal{D}}_n^*(x, y, z)}{\partial z} < 0 \quad (\zeta_+ + \mathcal{E}_n \leq z < 1)$$

and

$$\begin{aligned} \tilde{\mathcal{D}}_n^*(x, y, \zeta_+ - \delta_n) &= C \frac{n+1}{(1-x^2)(1-y^2)}, \\ \tilde{\mathcal{D}}_n^*(x, y, \zeta_+ + \mathcal{E}_n) &= C(n+1) \frac{1}{\sqrt{(1-x^2)(1-y^2)}} \frac{1}{1-\zeta_+}. \end{aligned}$$

Consequently, the function $\tilde{\mathcal{D}}_n^*(x, y, z)$ is nondecreasing on (xy, ζ_+) and nonincreasing on $(\zeta_+, 1)$. So $\tilde{\mathcal{D}}_n^*(x, y, z)$ is a "humpbacked majorant" for $\tilde{\mathcal{D}}_n(x, y, z)$ on $(xy, 1)$ at the point ζ_+ .

Now consider

$$I_n(x, y) = \int_{xy}^1 \tilde{\mathcal{D}}_n^*(x, y, z) dz \quad (n \in \mathbb{Z}_+; -1 < x, y < 1).$$

This integral can be estimated in the following way; in virtue of the majorant $\tilde{\mathcal{D}}_n^*(x, y, z)$

$$\begin{aligned} I_n(x, y) &\leq C\mathcal{N}_n \frac{1}{\sqrt{(1-x^2)(1-y^2)}} \int_{xy}^{\zeta_+ - \delta_n} \frac{dz}{\zeta_+ - z} \\ &+ C(n+1) \frac{1}{\sqrt{(1-x^2)(1-y^2)}} \int_{\zeta_+ - \delta_n}^{\zeta_+} dz \\ &+ C(n+1) \frac{1}{\sqrt{(1-x^2)(1-y^2)}} \frac{1}{1-\zeta_+} \int_{\zeta_+}^{\zeta_+ + \varepsilon_n} dz \\ &+ C\mathcal{N}_n \frac{1}{\sqrt{(1-x^2)(1-y^2)}} \int_{\zeta_+ + \varepsilon_n}^1 \frac{dz}{z - \zeta_+}. \end{aligned}$$

Hence, using (3.2), we have

$$\begin{aligned} I_n(x, y) &\leq C\mathcal{N}_n \frac{1}{\sqrt{(1-x^2)(1-y^2)}} \ln \frac{\sqrt{(1-x^2)(1-y^2)}}{\delta_n} \\ &+ C(n+1) \frac{1}{(1-x^2)(1-y^2)} \delta_n \\ &+ C(n+1) \frac{1}{\sqrt{(1-x^2)(1-y^2)}} \frac{1}{1-\zeta_+} \varepsilon_n \\ &+ C\mathcal{N}_n \frac{1}{\sqrt{(1-x^2)(1-y^2)}} \ln \frac{1-\zeta_+}{\varepsilon_n} \\ &\leq C \frac{1}{\sqrt{(1-x^2)(1-y^2)}} \mathcal{N}_n \ln \frac{n+1}{\mathcal{N}_n}, \end{aligned}$$

where the constant $C > 0$ is independent of $n \in \mathbb{Z}_+$ and $x, y \in (-1, 1)$, in accordance with our statement.

We still must consider the remaining case

$$\zeta_+ = 1, \quad \text{i.e., } x = y, \zeta_- = 2x^2 - 1.$$

In this case we define the ‘‘humpbacked majorant’’ by

$$\tilde{\mathcal{D}}_n^*(x, y, z) = \begin{cases} C\mathcal{N}_n \frac{1}{1-x^2} \frac{1}{1-z}, & \text{if } x^2 \leq z < 1 - \delta_n \\ C(n+1) \frac{1}{(1-x^2)^2}, & \text{if } 1 - \delta_n \leq z < 1, \end{cases}$$

where $C > 0$ are the absolute constants and $\delta_n = (\mathcal{N}_n / (n+1))(1-x^2)$.

Obviously, the function $\tilde{\mathcal{D}}_n^*(x, x, z)$ is nondecreasing on $(x^2, 1 - \delta_n)$ and nonincreasing on $(1 - \delta_n, 1)$. Furthermore, as above, we have by straightforward calculation

$$\begin{aligned} \int_{x^2}^1 \mathcal{D}_n^*(x, x, z) dz &\leq C \mathcal{N}_n \frac{1}{1-x^2} \int_{x^2}^{1-\delta_n} \frac{dz}{1-z} + C(n+1) \frac{1}{(1-x^2)^2} \int_{1-\delta_n}^1 dz \\ &\leq C \mathcal{N}_n \frac{1}{1-x^2} \ln \frac{1-x^2}{\delta_n} + C(n+1) \frac{1}{(1-x^2)^2} \delta_n. \end{aligned}$$

By the defining relation

$$\int_{x^2}^1 \tilde{\mathcal{D}}_n^*(x, x, z) dz \leq C \mathcal{N}_n \frac{1}{1-x^2} \ln \frac{n+1}{\mathcal{N}_n},$$

where the constant $C > 0$ is independent of $n \in \mathbb{Z}_+$ and $x \in (-1, 1)$. It coincides with (3.1) as $x = y$.

We have completed the proof of our assertion.

By virtue of ‘‘symmetry’’ of the function $\tilde{\mathcal{D}}_n^*(x, y, z)$ we can construct ‘‘double-humped majorants’’ in the variables x and y .

COROLLARY 3.2. *Assume that ONSP $\{p_n\}$ ($n \in \mathbb{Z}_+$) with the weight $w(x)$ satisfy (1.3) and (2.9). Then for Lebesgue’s quasifunctions \tilde{L}_n the following estimations hold:*

$$\begin{aligned} \tilde{L}_n(x, y) &= \int_{-1}^1 |\tilde{\mathcal{D}}_n^*(x, y, z)| dz \leq C \frac{1}{\sqrt{(1-x^2)(1-y^2)}} \mathcal{N}_n \ln \frac{n+1}{\mathcal{N}_n} \\ \tilde{L}_n(x) &= \int_{-1}^1 \int_{-1}^1 |\tilde{\mathcal{D}}_n^*(x, y, z)| dy dz \leq C \frac{1}{\sqrt{1-x^2}} \mathcal{N}_n \ln \frac{n+1}{\mathcal{N}_n}. \end{aligned} \tag{3.5}$$

The constants $C > 0$ in the relations (3.5) are independent of $n \in \mathbb{Z}_+$ and $x, y \in (-1, 1)$. In fact, the first estimation (3.5) can be deduced from (3.1), and, consequently,

$$\begin{aligned} \int_{-1}^1 \int_{-1}^1 |\tilde{\mathcal{D}}_n^*(x, y, z)| dy dz &\leq C \int_{-1}^1 \frac{1}{\sqrt{(1-x^2)(1-y^2)}} \mathcal{N}_n \ln \frac{n+1}{\mathcal{N}_n} dy \\ &\leq C \frac{1}{\sqrt{1-x^2}} \mathcal{N}_n \ln \frac{n+1}{\mathcal{N}_n}. \end{aligned}$$

This shows the validity of Corollary 3.2.

We consider the pointwise estimation for the partial sums of the following Fourier expansions

$$\sum_{k=0}^{\infty} \hat{f}_k p_k(x) p_k(y), \quad \hat{f}_k = \int_{-1}^1 f(z) p_k(z) w(z) dz \quad (k \in \mathbb{Z}_+)$$

and

$$\sum_{k=0}^{\infty} \hat{f}_{kk} p_k(x),$$

$$\hat{f}_{kk} = \int_{-1}^1 \int_{-1}^1 f(y, z) p_k(y) p_k(z) w(y) w(z) dy dz \quad (k \in \mathbb{Z}_+).$$

This problem arises, for example, in the Fourier method for partial difference equations [23, pp. 121–124].

COROLLARY 3.3. *Let ONSP $\{p_n\}$ ($n \in \mathbb{Z}_+$) satisfy (1.3) and (2.9). Then the following statements are valid:*

(1) *at every $x, y \in (-1, 1)$ the following estimation*

$$\left| \sum_{k=0}^n \hat{f}_k p_k(x) p_k(y) \right| \leq C \|f\varphi w\|_{\infty} \frac{\varphi(x)}{\sqrt{1-x^2}} \frac{\varphi(y)}{\sqrt{1-y^2}} \mathcal{N}_n \ln \frac{n+1}{\mathcal{N}_n} \quad (n \in \mathbb{Z}_+)$$

is valid, where the constant $C > 0$ is independent of f , $n \in \mathbb{Z}_+$, and $x, y \in (-1, 1)$;

(2) *at every $x \in (-1, 1)$ the estimation*

$$\left| \sum_{k=0}^n \hat{f}_{kk} p_k(x) \right| \leq C \frac{\varphi(x)}{\sqrt{1-x^2}} \mathcal{N}_n \ln \frac{n+1}{\mathcal{N}_n}$$

$$\text{Sup}_{y, z \in (-1, 1)} [|f(y, z)| \varphi(y) \varphi(z) w(y) w(z)]$$

holds; the constant $C > 0$ here is independent of the function f and the variables $n \in \mathbb{Z}_+$, $x \in (-1, 1)$.

It can be seen without difficulty that

$$\sum_{k=0}^n \hat{f}_k p_k(x) p_k(y) = \int_{-1}^1 f(z) \mathcal{D}_n(x, y, z) w(z) dz$$

and

$$\sum_{k=0}^n \hat{f}_{kk} p_k(x) = \int_{-1}^1 \int_{-1}^1 f(y, z) \mathcal{D}_n(x, y, z) w(y) w(z) dy dz,$$

from which by (3.5) the results follow.

Remark. The methods of Section 3 give us an opportunity to investigate ONSP $\{p_n\}$ ($n \in \mathbb{Z}_+$) for which, instead of (2.9), the estimation

$$|p_n(x)| \leq M_n \varphi(x) \quad (n \in \mathbb{Z}_+; -1 < x < 1)$$

holds, but the right-hand side of (3.5) becomes more complicated.

ACKNOWLEDGMENTS

The author thanks Professor P. Nevai for his attention and encouragement. I am very indebted to Professor A. Magnus for his valuable advice which improved the presentation of the paper. Thanks are also due to the referees for their suggestions.

REFERENCES

1. N. I. AKHIEZER, "The classical moment problem and some related questions in analysis," GIFML, Moscow, 1965; Oliver & Boyd, Edinburgh, 1965. [in Russian]
2. R. ASKEY AND M. E. H. ISMAIL, The Rogers q -ultraspherical polynomials, in "Approximation Theory, III" (E. W. Cheney, Ed.), pp. 175–182, Academic Press, New York, 1980.
3. R. ASKEY AND M. E. H. ISMAIL, A generalization of ultraspherical polynomials, in "Pure Mathematics" (P. Erdős, Ed.), pp. 55–78, Birkhäuser, Boston, 1983.
4. R. ASKEY AND ST. WAINGER, A convolution structure for Jacobi series, *Amer. J. Math.* **91** (1969), 463–485.
5. R. ASKEY AND J. WILSON, Some basic hypergeometric orthogonal polynomials that generalized Jacobi polynomials, *Mem. Amer. Math. Soc.* **319** (1958), 1–56.
6. JU. M. BEREZANSKY, "Expansions in Eigenfunctions of Selfadjoint Operators," Kiev, Naukova Dumka, 1965. Translations of Mathematical Monographs, Amer. Math. Soc., Providence, RI, 1968. [in Russian]
7. S. BOCHNER, Positive zonal functions on spheres, *Proc. Nat. Acad. Sci. U.S.A.* **40** (1954), 1141–1157.
8. K. M. CASE, "Orthogonal Polynomials Revisited: Theory and Applications of Special Functions" (R. Askey, Ed.), pp. 289–304, Academic Press, New York, 1975.
9. J. M. DOMBROWSKI AND P. NEVAI, Orthogonal polynomials, measures and recurrence relations, *SIAM J. Math. Anal.* **17** (1986), 752–759.
10. J. DOUGALL, A theorem of Sonine in Bessel functions, with two extensions to spherical harmonics, *Proc. Edinburgh Math. Soc.* **37** (1919), 33–47.
11. M. FLENSTED-JENSEN AND T. H. KOORNWINDER, The convolution structure for Jacobi function expansions, *Ark. Mat.* **11** (1973), 245–262.
12. G. FREUD, "Orthogonal Polynomials," Akad. Kiado-Pergamon, Budapest, 1971.

13. G. GASPER, Positivity and convolution structure for Jacobi series, *Ann. Math.* **93** (1971), 112–118.
14. G. GASPER, Banach algebra for Jacobi series and positivity of a kernel, *Ann. Math.* **95** (1972), 262–280.
15. J. S. GERONIMO AND K. M. CASE, Scattering theory and polynomials orthogonal on the real line, *Trans. Amer. Math. Soc.* **258** (1980), 467–494.
16. J. S. GERONIMO AND W. VAN ASSCHE, Orthogonal polynomials with asymptotically periodic recurrence coefficients, *J. Approx. Theory* **46** (1986), 251–283.
17. E. GÖRLICH AND C. MARKETT, Estimates for the norm of the Laguerre translation operator, *Numer. Funct. Anal. Optim.* **1**, No. 2 (1979), 203–222.
18. E. GÖRLICH AND C. MARKETT, A convolution structure for Laguerre series, *Proc. Akad. Wet. Ser. A* **85** (1982), 161–171.
19. M. E. H. ISMAIL AND F. S. MULLA, On the generalized Chebyshev polynomials, *SIAM J. Math. Anal.* **18** (1987), 243–258.
20. G. V. JIDKOV, Constructive characterization of a class of nonperiodic functions, *Dokl. Akad. Nauk. SSSR* **169** (1966), 1002–1005; *Soviet Math. Dokl.* **7** (1966), 1036–1040. [in Russian]
21. T. KOORNWINDER, “The Addition Formula for Jacobi Polynomials and the Theory of Orthogonal Polynomials in Two Variables, A Survey,” pp. 1–17, Vol. 145, *Math. Centr. Afd. Toegepaste Wisk. TW*, 1974.
22. T. P. LAINE, The product formula and convolution structure for the generalized Chebyshev polynomials, *SIAM J. Math. Anal.* **11** (1980), 133–146.
23. B. M. LEVITAN, “Generalized Translation Operators and Some of Their Applications.” GIFML, Moscow, 1962; Israel Program for Scientific Translations, Jerusalem, 1964. [in Russian]
24. D. LUBINSKY, A survey of general orthogonal polynomials for weights on finite and infinite intervals, *Acta Appl. Math.* **10** (1987), 237–296.
25. C. MARKETT, Norm estimates for generalized translation operators associated with singular differential operators, *Proc. Kon. Nederl. Akad. Wet. Ser. A* **87** (1984), 299–312.
26. C. MARKETT, A new proof of Watson’s product formula for Laguerre polynomials via a Cauchy problem associated with a singular differential operator, *SIAM J. Math. Anal.* **17** (1986), 1010–1032.
27. C. MARKETT, Product formula and convolution structure for Fourier–Bessel series, *Constr. Approx.* **5** (1989), 383–404.
28. A. MÁTÉ, P. NEVAI, AND V. TOTIK, Remarks on E. A. Rahmanov’s paper “On the asymptotics of the ratio of orthogonal polynomials,” *J. Approx. Theory* **36** (1982), 231–242.
29. B. MUCKENHOUT, Poisson integral for Hermite and Laguerre expansions, *Trans. Amer. Math. Soc.* **139** (1969), 231–242.
30. I. P. NATANSON, “The Function Theory of Real Variables,” Nauka, Moscow, 1974; Ungar, New York, 1974. [in Russian]
31. P. NEVAI, Orthogonal polynomials, *Mem. Amer. Math. Soc.* **231** (1979), 1–185.
32. P. NEVAI, Orthogonal Polynomials defined by a recurrence relation, *Trans. Amer. Math. Soc.* **250** (1979), 369–384.
33. P. NEVAI, On orthogonal polynomials, *J. Approx. Theory* **25** (1979), 34–37.
34. E. M. NIKISHIN, Discrete Sturm–Liouville operators and some problems of function theory, *Trudy Sem.* (1984), 3–76; *J. Soviet Math.* **35** (1986), 2679–2744. [in Russian]
35. B. P. OSILENKER, On the representation of the kernel in orthogonal polynomials, in “Shkola po teorii operator, v. funkcion. prostranstvah,” p. 142, Minsk, 1982. [in Russian]
36. B. P. OSILENKER, General translation operator in orthogonal polynomials, in “Shkola po teorii operator. v. funkcion. prostranstvah,” p. 34, Tambov, 1987. [in Russian]

37. B. P. OSILENKER, General translation operator and a convolution structure for orthogonal polynomials, *Dokl. Akad. Nauk. SSSR* **298** (1988), 1072–1076; *Soviet Math. Dokl.* **37** (1988), 217–221. [in Russian]
38. M. K. POTAPOV, On approximation by Jacobi polynomials, *Vestnik Moskov. Univ. Ser. I Mat. Mekh.* **5** (1977), 70–82; *Moscow Univ. Math. Bull.* **32**, No. 5 (1977), 56–65. [in Russian]
39. M. K. POTAPOV, Structural characterization of classes of functions with a degree of best approximation, *Proc. Steklov Inst. Math.* **134** (1975), 295–314. [in Russian]
40. M. K. POTAPOV AND V. M. FJODOROV, On Jackson's theorem for the generalized module smoothness, *Proc. Steklov Inst. Math.* **172** (1985), 291–298.
41. S. Z. RAFALSON, On approximation of functions by Fourier–Jacobi sums, *Izv. Vyssh. Uchebn. Zaved. Mat.* **4** (1968), 54–62. [in Russian]
42. S. Z. RAFALSON, Generalized translation operator associated with the theory of orthogonal polynomials, in “Proceedings, Int. Conf. of Theory of Functions, Varna, 1–5 June 1981,” pp. 139–143, Sofia, 1983. [in Russian]
43. S. Z. RAFALSON, Generalized shift, generalized convolution and some extremal relations in the theory of the approximation of functions, *Zap. Nauchn. Sem. Leningrad. Otdel. Mat. Inst. Steklov. (LOMI)* **148** (1985), 150–157; *J. Soviet Math.* **42** (1988), 1646–1651. [in Russian]
44. M. RAHMAN, A product formula for the continuous q -Jacobi polynomials, *J. Math. Anal. Appl.* **118** (1986), 309–322.
45. M. RAHMAN AND M. J. SHAH, An infinite series with products of Jacobi polynomials and Jacobi functions of the second kind, *SIAM J. Math. Anal.* **16** (1985), 859–875.
46. E. A. RAHMANOV, On the asymptotics of the ratio of orthogonal polynomials, *Mat. Sb. (N.S.)* **103** (1977), 237–252; *Math. USSR-Sb.* **32** (1977), 199–213. [in Russian]
47. E. A. RAHMANOV, On the asymptotics of the ratio of orthogonal polynomials, II, *Mat. Sb. (N.S.)* **118** (1982), 104–117; *Math. USSR-Sb.* **46** (1983), 105–117. [in Russian]
48. G. SZEGO, “Orthogonal Polynomials,” GIFML, Moscow–Leningrad, 1962; Amer. Math. Soc. Colloq. Publ. 23, Providence, RI, 4th ed., 1975.
49. W. VAN ASSCHE, Asymptotics for orthogonal Polynomials, in “Lecture Notes Mathematics,” p. 1265, Springer-Verlag, Berlin/New York, 1987.
50. W. VAN ASSCHE, Asymptotics for orthogonal polynomials and three-term recurrences, in “Orthogonal Polynomials: Theory and Practice” (P. Nevai, Ed.), NATO ASI Ser. C 294, pp. 435–462, Kluwer, Dordrecht, 1990.
51. H. VAN HAERINGEN, A class of sums of Gegenbauer functions: Twenty-four sums in closed form, *J. Math. Phys.* **27**, No. 4 (1986), 938–952.