COMMENT ON "THE DISTANCE TO THE ORIGIN OF A CERTAIN POINT SET IN E^n "

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In a recent paper [1] Karush and Wolfsohn have considered (in slightly different notation) the problem of finding

$$M = \min \sum_{i=0}^m a_i^2.$$

Subject to the conditions

$$(1) \quad \sum_{i=0}^m a_i = 1, \quad \sum_{i=0}^m i^k a_i = 0 \quad \text{for } k = 1, 2, \dots, r$$

where r is a fixed integer between 0 and $m-1$ inclusive. After somewhat lengthy calculations they obtain the result

$$(2) \quad M = 1 - \frac{(m!)^2}{(m+r+1)!(m-r-1)!}.$$

The purpose of this note is to obtain the result by simpler, more geometrical considerations; in particular we employ the theory, treated for example in [2, §72 et seq.], of polynomials orthogonal over a finite set.

Let $P_{k,m}(x) \equiv P_k(x)$ be the orthogonal polynomials of degrees $k=0, 1, \dots, m$ on the set $x=0, 1, \dots, m$ having unit constant terms; thus $\sum_{x=0}^m P_k(x)P_j(x) = 0$ if $k \neq j$, or, in vector notation, $(P_k, P_j) = 0$ if $k \neq j$, where P_k denotes the vector with components $P_k(x)$, $x=0, 1, \dots, m$.

Let Q_k be the corresponding unit vectors, $Q_k = P_k / \|P_k\|$. The squares of the normalizing constants can be written (cf. [2, p. 268, eq. (9)])

$$\frac{1}{\|P_k\|^2} = \frac{2k+1}{m+k+1} \frac{(m!)^2}{(m+k)!(m-k)!}.$$

Since $P_k(0) = 1$ we have

$$Q_k(0)^2 = \frac{2k+1}{m+k+1} \frac{(m!)^2}{(m+k)!(m-k)!}.$$

Let $a = (a_0, a_1, \dots, a_m)$ be a vector satisfying (1). The inner product of a with any polynomial Q of degree $\leq r$ is clearly given by

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$$(a, Q) = Q(0),$$

and in particular, for the orthonormal polynomials Q_k ,

$$(a, Q_k) = Q_k(0), \quad k = 0, 1, \dots, r.$$

Now the vectors $Q_k, k=0, 1, \dots, m$, span E^{m+1} and are orthonormal. Hence any vector $a \in E^{m+1}$ may be written

$$a = \sum_{k=0}^m \alpha_k Q_k, \quad \alpha_k = (a, Q_k)$$

with

$$\|a\|^2 = \sum_{i=0}^m a_i^2 = \sum_{k=0}^m \alpha_k^2.$$

Then the solution to the minimum problem is obtained by choosing

$$\begin{aligned} \alpha_k &= Q_k(0) & \text{for } k = 0, 1, \dots, r, \\ \alpha_k &= 0 & \text{for } k = r+1, \dots, m. \end{aligned}$$

Hence

$$\begin{aligned} M &= \sum_{k=0}^r Q_k(0)^2 \\ &= \sum_{k=0}^r \frac{2k+1}{m+k+1} \frac{(m!)^2}{(m+k)!(m-k)!} \\ &= \sum_{k=0}^r \frac{(m+k+1) - (m-k)}{m+k+1} \frac{(m!)^2}{(m+k)!(m-k)!} \\ &= \sum_{k=0}^r \frac{(m!)^2}{(m+k)!(m-k)!} - \sum_{k=0}^r \frac{(m!)^2}{(m+k+1)!(m-k-1)!} \\ &= \left(\sum_{k=0}^r - \sum_{k=1}^{r+1} \right) \left(\frac{(m!)^2}{(m+k)!(m-k)!} \right) \\ &= 1 - \frac{(m!)^2}{(m+r+1)!(m-r-1)!}, \end{aligned}$$

in agreement with (2).

REFERENCES

1. W. Karush and N. Z. Wolfsohn, *The distance to the origin of a certain point set in E^n* , Proc. Amer. Math. Soc. vol. 6 (1955) pp. 323-332.
2. W. E. Milne, *Numerical calculus*, Princeton, 1949.