SOME ORTHOGONAL FUNCTIONS CONNECTED WITH POLYNOMIAL IDENTITIES. II¹

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In an earlier paper [5] we proved a general polynomial identity, some special cases of which gave rise to sets of orthogonal functions [6]. In this paper we recast this general polynomial identity into such a form that it leads directly to a general class of orthogonal functions containing, as special cases, those given in [6] and also those introduced in [4].

Let $n_1, n_2, \dots$ be a sequence of integers each ≥ 2 and let $p_0 = 1$ and $p_j = n_1 n_2 \dots n_j$ for $j \geq 1$. Then each integer n , $0 \leq n < p_m$, may be written uniquely in the form

$$(1) \quad n = a_0 + a_1 p_1 + \dots + a_{m-1} p_{m-1}, \quad 0 \leq a_j < n_{j+1},$$

and we have

$$(2) \quad a_j = [n/p_j] - n_{j+1}[n/p_{j+1}].$$

In [5] we proved the following: if $\sum_{n=0}^{n_j-1} f_j(n)n^t = 0$ for $0 \leq t \leq \alpha_j$ and P is any polynomial of degree $\leq \alpha_1 + \dots + \alpha_m + m - 1$ then

$$(3) \quad \sum_{n=0}^{p_m-1} \prod_{j=1}^m f_j([n/p_{j-1}] - n_j[n/p_j])P(x+n) = 0.$$

Since (3) holds for any integers $n_1, \dots, n_m$ (each ≥ 2) it holds for $n'_1, \dots, n'_m$, where $n'_j = n_{m-j+1}$. Putting $p'_j = n'_1 \dots n'_j$ and writing $f'_j = f_{m-j+1}$ we see that the conditions leading to (3) become conditions leading to

$$\sum_{n=0}^{p'_m-1} \prod_{j=1}^m f'_j([n/p'_{j-1}] - n'_j[n/p'_j])P(x+n) = 0$$

for the same polynomials P . Noting that $p'_j = p_m/p_{m-j}$ we have the following: if $\sum_{n=0}^{n_j-1} f_j(n)n^t = 0$ for $0 \leq t \leq \alpha_j$ and P is any polynomial of degree $\leq \alpha_1 + \dots + \alpha_m + m - 1$ then

$$(4) \quad \sum_{n=0}^{p_m-1} \prod_{j=1}^m f_j([np_j/p_m] - n_j[np_{j-1}/p_m])P(x+n) = 0.$$

There are p_m coefficients in this identity and we define $G_m(x)$ to be the periodic step function, with period unity, taking the value of

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the i th coefficient in (4) on the i th subinterval of length $1/p_m$ in $[0, 1)$, it is easy to see that

$$(5) \quad G_m(x) = \prod_{j=1}^m f_j([p_j x] - n_j[p_{j-1} x]).$$

Such a function is defined for each natural number m .

For convenience in our future expressions we introduce two other sequences of functions of x suggested by (5).

$$(6) \quad \begin{aligned} v_j(x) &= [p_j x] - n_j[p_{j-1} x] \\ \phi_{j-1}(x) &= f_j(v_j(x)) \end{aligned} \quad \text{for } j = 1, 2, \dots$$

It is clear that $G_m(x) = \prod_{j=0}^{m-1} \phi_j(x)$ and

$$(7) \quad v_j(x + 1/p_{j-1}) = v_j(x), \quad j = 1, 2, \dots$$

The functions $v_j(x)$ have a more obvious interpretation than that given in the above context. Indeed, these functions are merely the digits in the Cantor expansion (see [3, p. 7]) of $x - [x]$ relative to the p_j .

$$(8) \quad x - [x] = v_1(x)/p_1 + v_2(x)/p_2 + \dots$$

Writing $\mu\{v_i \leq d_i, \dots, v_h \leq d_h\}$ for the Lebesgue measure of the set of x , $0 \leq x < 1$, for which $v_i(x) \leq d_i, \dots, v_h(x) \leq d_h$ we see that

$$\begin{aligned} \mu\{v_1 \leq d_1, \dots, v_m \leq d_m\} &= \sum \mu\{v_1 = a_1, \dots, v_m = a_m\} \\ &= (d_1 + 1)(d_2 + 1) \dots (d_m + 1)/p_m, \end{aligned}$$

where the sum is taken over all m -tuples $(a_1, \dots, a_m)$ for which $0 \leq a_j \leq d_j$. Also

$$\begin{aligned} \mu\{v_j \leq d_j\} &= \mu\{v_1 \leq n_1 - 1, \dots, v_{j-1} \leq n_{j-1} - 1, v_j \leq d_j\} \\ &= n_1 \dots n_{j-1}(d_j + 1)/p_j \\ &= (d_j + 1)/n_j. \end{aligned}$$

Therefore

$$(9) \quad \mu\{v_1 \leq d_1, \dots, v_m \leq d_m\} = \mu\{v_1 \leq d_1\} \dots \mu\{v_m \leq d_m\};$$

i.e., the v_j functions are statistically independent (see [2]).

Using (9) we give an easy proof of

$$(10) \quad \int_0^1 \prod_{j=0}^{s-1} \phi_j^{\beta_j}(x) dx = \prod_{j=0}^{s-1} \int_0^1 \phi_j^{\beta_j}(x) dx \left(= \prod_{j=0}^{s-1} \sum_{n=0}^{n_j-1} f_{j+1}^{\beta_j}(n) \right).$$

The second equality in (10) is clear and the first goes as follows.

$$\begin{aligned}
\int_0^1 \prod_{j=0}^{s-1} \phi_j^{\beta_j}(x) dx &= \int_0^1 \prod_{j=1}^s f_j^{\beta_j-1}(v_j(x)) dx \\
&= \sum_{a_1, \dots, a_s; 0 \leq a_j < n_j} \prod_{j=1}^s f_j^{\beta_j-1}(a_j) \mu\{v_1 = a_1, \dots, v_s = a_s\} \\
&= \sum_{a_1, \dots, a_s; 0 \leq a_j < n_j} \prod_{j=1}^s (f_j^{\beta_j-1}(a_j) \mu\{v_j = a_j\}) \\
&= \prod_{j=1}^s \int_0^1 f_j^{\beta_j-1}(v_j(x)) dx = \prod_{j=0}^{s-1} \int_0^1 \phi_j^{\beta_j}(x) dx.
\end{aligned}$$

When the f_j satisfy the conditions leading to (4) the identity (10) guarantees the vanishing of the integral of power products of the ϕ_j functions in which at least one exponent β_j is unity. In particular the functions $G_m(x)$ in (5) are orthogonal.

In the special case

$$f_j(n) = (-1)^n \binom{n_j - 1}{n}$$

equation (4) becomes

$$(11) \quad \sum_{n=0}^{p_m-1} (-1)^{a_0+\dots+a_{m-1}} \binom{n_m-1}{a_0} \dots \binom{n_1-1}{a_{m-1}} P(x+n) = 0$$

for P a polynomial of degree $\leq n_1 + \dots + n_m - m - 1$ and where, the a_i are defined by

$$n = a_0 + a_1 p_m / p_{m-1} + a_2 p_m / p_{m-2} + \dots + a_{m-1} p_m / p_1, \quad 0 \leq a_j < n_{m-j}.$$

The corresponding functions G_m , given in (5), are orthogonal and in the case where all $n_j = b \geq 2$ are the functions t_n defined in [6]. In this case also the s_n functions of that paper are the ϕ_j functions here. Thus Theorem 3 of that paper, dealing with power products of the s_n functions, is contained in (10).

In the special case $f_j(n) = \exp(2\pi ni/n_j)$ we have

$$\phi_{j-1}(x) = f_j(v_j(x)) = \exp(2\pi([p_j x] - n_j[p_{j-1}x])i/n_j) = \exp 2\pi[p_j x]i/n_j.$$

These are the orthogonal functions ϕ_n defined in [4]. Again (10) furnishes us with a proof of the orthogonality of power products of these functions. Indeed, if Φ_n and $\bar{\Phi}_m$ are two such power products then $\Phi_n \bar{\Phi}_m$ is of the form $\phi_0^{\beta_0} \dots \phi_k^{\beta_{k+1}}$, where $0 \leq \beta_j < n_j$, and not all $\beta_j = 0$ when $n \neq m$. We now need only observe that

$$\sum_{n=0}^{n_j-1} (\exp(2\pi ni/n_j))^{\beta_i} = 0 \quad \text{for } 0 < \beta_j < n_j.$$

In particular when all n_i are equal to b the ϕ_j are the Rademacher and the generalized Rademacher functions [1] in the cases where $b=2$ and $b>2$, respectively.

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