Hankel determinants of linear combinations of moments of orthogonal polynomials

Johann Cigler and Christian Krattenthaler

Universität Wien

Prelude

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Cvetković, Rajković and Ivković proved

$$\det\left(C_{i+j} + C_{i+j+1}\right)_{i,j=0}^{n-1} = F_{2n+1}$$

and

$$\det\left(C_{i+j+1} + C_{i+j+2}\right)_{i,j=0}^{n-1} = F_{2n+2}.$$

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Cigler saw

$$\frac{\det\left(\binom{2i+2j+2}{i+j+1}+2\binom{2i+2j+4}{i+j+2}+\binom{2i+2j+6}{i+j+3}\right)_{i,j=0}^{n-1}}{2^n}=\sum_{j=0}^{n}L_{2j+1}^2$$

on a Facebook group (without proof).

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Dougherty, French, Saderholm and Qian proved that

$$\det\left(\lambda C_{i+j} + C_{i+j+1}\right)_{i,j=0}^{n-1}$$

satisfies a linear recurrence with constant coefficients of order 2, that

$$\det\left(\lambda C_{i+j} + \mu C_{i+j+1} + C_{i+j+2}\right)_{i,j=0}^{n-1}$$

satisfies a linear recurrence with constant coefficients of order 4, that

$$\det\left(\lambda C_{i+j} + \mu C_{i+j+1} + \nu C_{i+j+2} + C_{i+j+3}\right)_{i,j=0}^{n-1}$$

satisfies a linear recurrence with constant coefficients of order 8.

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More generally, Dougherty, French, Saderholm and Qian conjectured that

$$\det\left(\lambda_0 C_{i+j} + \lambda_1 C_{i+j+1} + \cdots + \lambda_{d-1} C_{i+j+d-1} + C_{i+j+d}\right)_{i,j=0}^{n-1}$$

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Cigler decided to search for the general background of this kind of determinant evaluations.

A conjecture

Consider *Motzkin paths*, where up-steps have weight 1, horizontal steps at height h have weight s_h, and down-steps which end at height h have weight t_h. Let m_n denote the corresponding generating function for Motzkin paths of length n.

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Cigler found (experimentally) that

$$\frac{\det\left(\alpha\beta m_{i+j} + (\alpha+\beta) m_{i+j+1} + m_{i+j+2}\right)_{i,j=0}^{n-1}}{\det\left(m_{i+j}\right)_{i,j=0}^{n-1}} = \sum_{j=0}^{n} f_j(\alpha) f_j(\beta) \prod_{\ell=j}^{n-1} t_\ell,$$

where

$$f_n(\alpha) = (\alpha + s_{n-1}) f_{n-1}(\alpha) - t_{n-2} f_{n-2}(\alpha),$$

with $f_0(\alpha) = 1$ and $f_{-1}(\alpha) = 0$.

A conjecture

Facts.

If $s_0 = 1$, $s_i = 2$ for $i \geq 1$, and $t_i = 1$ for all i, then $m_n = C_n$.

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It is classical that the polynomials $p_n(x)$ defined recursively by

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with initial values $p_{-1}(x) = 0$ and $p_0(x) = 1$ are orthogonal with respect to the linear functional L defined by $L(p_n(x)) = \delta_{n,0}$. Their moments are $L(x^n)$, $n = 0, 1, \ldots$. Viennot showed that $L(x^n)$ equals the generating function for Motzkin paths denoted here by m_n.

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Remark. It is well-known that

$$\det\left(m_{i+j}\right)_{i,j=0}^{n-1} = \prod_{i=0}^{n-1} t_i^{n-i-1}.$$

The formula: proof by non-intersecting lattice paths

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We figured out that the above identity can be proved "in one picture" by using non-intersecting lattice paths.

An important special case

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If $s_0 = 1$, $s_i = 2$ for $i \geq 1$, and $t_i = 1$ for all i, then $m_n = C_n$.

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$$f_n(\alpha) = t^{n/2} U_n\left(\tfrac{\alpha+s}{2\sqrt{t}}\right) - t^{(n-1)/2}(s - s_0) U_{n-1}\left(\tfrac{\alpha+s}{2\sqrt{t}}\right) \\ + t^{(n-2)/2}(t - t_0) U_{n-2}\left(\tfrac{\alpha+s}{2\sqrt{t}}\right), \quad \text{for } n \geq 1.$$

where $U_n(x)$ is the n-th *Chebyshev polynomial of the second kind*

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Recall:

$$U_j(\cos\theta) = \frac{\sin((j+1)\theta)}{\sin\theta} = \frac{e^{\mathbf{i}(j+1)\theta} - e^{-\mathbf{i}(j+1)\theta}}{e^{\mathbf{i}\theta} - e^{-\mathbf{i}\theta}}.$$

The formula again

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An alternative formula in this special case

Moreover, in that case we have

$$\frac{\det\left(\alpha\beta m_{i+j}+(\alpha+\beta)m_{i+j+1}+m_{i+j+2}\right)_{i,j=0}^{n-1}}{\det\left(m_{i+j}\right)_{i,j=0}^{n-1}}=\frac{\mathrm{Num}(\alpha,\beta)}{\alpha-\beta},$$

where

$$\begin{aligned}\mathrm{Num}(\alpha,\beta)=t^{\frac{1}{2}(2n+1)}&(U_\alpha-U_\beta)\\ &\times\left(1-t^{-1/2}(s-s_0)U_\alpha^{-1}+t^{-1}(t-t_0)U_\alpha^{-2}\right)\\ &\qquad\times\left(1-t^{-1/2}(s-s_0)U_\beta^{-1}+t^{-1}(t-t_0)U_\beta^{-2}\right)U_\beta^n,\end{aligned}$$

with

$$U_\alpha^n\equiv U_n\left(\tfrac{\alpha+s}{2\sqrt{t}}\right),$$

$U_n(x)$ being the n-th *Chebyshev polynomial of the second kind*,

$$U_n(x)=\sum_{k\geq 0}(-1)^k\binom{n-k}{k}(2x)^{n-2k}.$$

Generalisation of that formula, still in that special case

For the case where $s_i \equiv s$ and $t_i \equiv t$ for $i \ge 1$, we have

$$\frac{\det\left(m^{i+j}\prod_{\ell=1}^{d}(\alpha_\ell+m)\right)_{i,j=0}^{n-1}}{\det\left(m_{i+j}\right)_{i,j=0}^{n-1}} = \frac{\mathrm{Num}(\alpha_1,\dots,\alpha_d)}{\prod_{1\le i<j\le d}(\alpha_i-\alpha_j)},$$

where

$$\mathrm{Num}(\alpha_1,\dots,\alpha_d) = t^{\frac{1}{2}\left(dn+\binom{d}{2}\right)} \prod_{1\le i<j\le d} \left(U_{\alpha_i}-U_{\alpha_j}\right)$$

$$\times \prod_{i=1}^{d}\left(1-t^{-1/2}(s-s_0)U_{\alpha_i}^{-1}+t^{-1}(t-t_0)U_{\alpha_i}^{-2}\right)U_{\alpha_i}^{n},$$

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This should be known.

$\longrightarrow$ Gábor Szegő: *Orthogonal Polynomials* (1939)

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ORTHOGONAL POLYNOMIALS

BY

GABOR SZEGÖ
PROFESSOR OF MATHEMATICS
STANFORD UNIVERSITY

Gábor Szegő: *Orthogonal Polynomials* (1939)

and, for $n \geqq 0$,

$$D_n = [(f_\nu, f_\mu)]_{\nu,\mu=0,1,2,\cdots,n} > 0. \tag{2.1.7}$$

We write $D_{-1} = 1$ and $D_0(x) = f_0(x)$. The determinant (2.1.7) corresponds to the positive definite quadratic form

$$\begin{aligned} &\| u_0 f_0 + u_1 f_1 + \cdots + u_n f_n \|^2 \\ &\qquad = \int_a^b \{u_0 f_0(x) + u_1 f_1(x) + \cdots + u_n f_n(x)\}^2 \, d\alpha(x), \end{aligned} \tag{2.1.8}$$

so that $D_n > 0$ for each n.

Furthermore, the following integral representations can be established:

$$\begin{aligned} D_n(x) &= \frac{1}{n!} \underbrace{\int_a^b \int_a^b \cdots \int_a^b}_{n} \begin{vmatrix} f_0(x_0) & f_1(x_0) & \cdots & f_n(x_0) \\ f_0(x_1) & f_1(x_1) & \cdots & f_n(x_1) \\ \cdots & \cdots & \cdots & \cdots \\ f_0(x_{n-1}) & f_1(x_{n-1}) & \cdots & f_n(x_{n-1}) \\ f_0(x) & f_1(x) & \cdots & f_n(x) \end{vmatrix} \\ &\quad \cdot \begin{vmatrix} f_0(x_0) & f_1(x_0) & \cdots & f_{n-1}(x_0) \\ f_0(x_1) & f_1(x_1) & \cdots & f_{n-1}(x_1) \\ \cdots & \cdots & \cdots & \cdots \\ f_0(x_{n-1}) & f_1(x_{n-1}) & \cdots & f_{n-1}(x_{n-1}) \end{vmatrix} d\alpha(x_0)\, d\alpha(x_1) \cdots d\alpha(x_{n-1}), \quad n \geqq 1, \end{aligned} \tag{2.1.9}$$

$$\begin{aligned} D_n &= \frac{1}{(n+1)!} \\ &\quad \int_a^b \int_a^b \cdots \int_a^b \begin{vmatrix} f_0(x_0) & f_1(x_0) & \cdots & f_n(x_0) \\ f_0(x_1) & f_1(x_1) & \cdots & f_n(x_1) \end{vmatrix}^2 d\alpha(x_0) d\alpha(x_1) \cdots d\alpha(x_n) \end{aligned} \tag{2.1.10}$$

(2.2.6)
$$p_n(x) = (D_{n-1}D_n)^{-\frac{1}{2}} \begin{vmatrix} c_0 & c_1 & c_2 & \cdots & c_n \\ c_1 & c_2 & c_3 & \cdots & c_{n+1} \\ \cdots & \cdots & \cdots & \cdots & \cdots \\ c_{n-1} & c_n & c_{n+1} & \cdots & c_{2n-1} \\ 1 & x & x^2 & \cdots & x^n \end{vmatrix},$$

where for $n \geqq 0$

(2.2.7)
$$D_n = [c_{\nu+\mu}]_{\nu,\mu=0,1,2,\cdots,n} > 0.$$

In addition to (2.2.6) we have $p_0(x) = D_0^{-\frac{1}{2}} = c_0^{-\frac{1}{2}}$. The determinant (2.2.7) is associated with the positive definite quadratic form

(2.2.8)
$$\sum_{\nu=0}^{n}\sum_{\mu=0}^{n} c_{\nu+\mu}u_\nu u_\mu = \int_a^b (u_0 + u_1 x + u_2 x^2 + \cdots + u_n x^n)^2\, d\alpha(x),$$

which is called a form of *Hankel* or of *recurrent* type. (See Szegö **1**.)

The determinant in (2.2.6) can be transformed by multiplying the next to the last column by x, subtracting it from the last column, and repeating this operation for each of the preceding columns. In this way we obtain, $n \geqq 1$,

(2.2.9)
$$p_n(x) = (D_{n-1}D_n)^{-\frac{1}{2}} \begin{vmatrix} c_0x - c_1 & c_1x - c_2 & \cdots & c_{n-1}x - c_n \\ c_1x - c_2 & c_2x - c_3 & \cdots & c_nx - c_{n+1} \\ \cdots & \cdots & \cdots & \cdots \\ c_{n-1}x - c_n & c_nx - c_{n+1} & \cdots & c_{2n-2}x - c_{2n-1} \end{vmatrix}.$$

Furthermore, according to (2.1.9) and (2.1.10), we have the following integral representations:

$$p_n(x) = \frac{(D_{n-1}D_n)^{-\frac{1}{2}}}{n!} \int^b \int^b \cdots \int^b (x - x_0)(x - x_1) \cdots (x - x_{n-1})$$

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$$\rho(x) = c(x - x_1)(x - x_2) \cdots (x - x_l), \qquad c \neq 0, \tag{2.5.1}$$

be a π_l *which is non-negative in this interval. Then the orthogonal polynomials* $\{q_n(x)\}$, *associated with the distribution* $\rho(x)\,d\alpha(x)$, *can be represented in terms of the polynomials* $p_n(x)$ *as follows*:

$$\rho(x)q_n(x) = \begin{vmatrix} p_n(x) & p_{n+1}(x) & \cdots & p_{n+l}(x) \\ p_n(x_1) & p_{n+1}(x_1) & \cdots & p_{n+l}(x_1) \\ \cdots & \cdots & \cdots & \cdots \\ p_n(x_l) & p_{n+1}(x_l) & \cdots & p_{n+l}(x_l) \end{vmatrix}. \tag{2.5.2}$$

In case of a zero x_k, *of multiplicity* m, $m > 1$, *we replace the corresponding rows of* (2.5.2) *by the derivatives of order* $0, 1, 2, \cdots, m-1$ *of the polynomials* $p_n(x), p_{n+1}(x), \cdots, p_{n+l}(x)$ *at* $x = x_k$.

This important result is due to Christoffel (see **1**, actually only in the special case $\alpha(x) = x$). The polynomials $q_n(x)$ are in general not normalized.

The proof is almost obvious. The right-hand member of (2.5.2) is a π_{n+l} which is evidently divisible by $\rho(x)$. Hence it has the form $\rho(x)q_n(x)$, where $q_n(x)$ is a π_n. Moreover, it is a linear combination of the polynomials $p_n(x)$, $p_{n+1}(x), \cdots, p_{n+l}(x)$, so that if $q(x)$ is an arbitrary π_{n-1}, then

$$\int_a^b \rho(x)q_n(x)q(x)\,d\alpha(x) = \int_a^b q_n(x)q(x)\rho(x)\,d\alpha(x) = 0. \tag{2.5.3}$$

Finally, the right side of (2.5.2) is not identically zero. To show this, it suffices to prove that the coefficient of $p_{n+l}(x)$, that is, the determinant $[p_{n+\nu}(x_{\mu+1})]$, $\nu, \mu = 0, 1, 2, \cdots, l-1$, does not vanish. Suppose it to vanish; then certain real constants $\lambda_0, \lambda_1, \lambda_2, \cdots, \lambda_{l-1}$ exist, not all zero, such that

$$\lambda_0 p_n(x) + \lambda_1 p_{n+1}(x) + \cdots + \lambda_{l-1} p_{n+l-1}(x) \tag{2.5.4}$$

tively. (Cf. §3.4 (3).) If $\hat{p}$ denotes the greatest zero of $p(x)$, it is seen from (7.72.3) that the maximum of (7.72.2) is, in this special case,

$$\text{(7.72.8)} \qquad \begin{array}{ll} \max\,(\hat{p}_{m+1}, \hat{q}_m) & \text{if } n = 2m, \\ \max\,(\hat{r}_{m+1}, \hat{s}_{m+1}) & \text{if } n = 2m+1. \end{array}$$

The result for the minimum is similar.

(3) Here the general discussion of Tchebichef ends (cf. **7**, p. 395). We can prove, however, that the expressions (7.72.8) are $\hat{p}_{m+1}$ and $\hat{r}_{m+1}$, respectively, so that the following theorem holds:

Theorem 7.72.1. *Let $w(x)$ be a weight function on the interval $[-1, +1]$. Let $f(x)$ be an arbitrary π_n, not identically zero, and non-negative in $[-1, +1]$. Then the maximum of*

$$\text{(7.72.9)} \qquad \int_{-1}^{+1} f(x)xw(x)\,dx : \int_{-1}^{+1} f(x)w(x)\,dx$$

is the greatest zero of $p_{m+1}(x)$ if $n = 2m$, and the greatest zero of $p_{m+2}(-1)p_{m+1}(x) - p_{m+1}(-1)p_{m+2}(x)$ if $n = 2m + 1$. Here $\{p_n(x)\}$ is the set of the orthonormal polynomials associated with $w(x)$ in the interval $[-1, +1]$.

According to Theorem 2.5,

$$(1 - x^2)q_m(x) = \text{const.} \begin{vmatrix} p_m(x) & p_{m+1}(x) & p_{m+2}(x) \\ p_m(-1) & p_{m+1}(-1) & p_{m+2}(-1) \\ p_m(1) & p_{m+1}(1) & p_{m+2}(1) \end{vmatrix},$$

$$\text{(7.72.10)} \qquad (1 + x)r_m(x) = \text{const.} \begin{vmatrix} p_m(x) & p_{m+1}(x) \\ p_m(-1) & p_{m+1}(-1) \end{vmatrix},$$

An equivalent statement

Experimentally, we found

$$\frac{\det\left(m^{i+j}\prod_{\ell=1}^{d}(\alpha_\ell+m)\right)_{i,j=0}^{n-1}}{\det\left(m_{i+j}\right)_{i,j=0}^{n-1}}=\frac{\det\limits_{1\le i,j\le d}\left(f_{n+i-1}(\alpha_j)\right)}{\prod\limits_{1\le i<j\le d}(\alpha_j-\alpha_i)}.$$

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Equivalently,

$$\det_{1\le i,j\le d}\left(f_{n+i-1}(\alpha_j)\right)=\left(\prod_{1\le i<j\le d}(\alpha_j-\alpha_i)\right)\frac{\det\limits_{0\le i,j\le n-1}\left(m^{i+j}\prod_{\ell=1}^{d}(\alpha_\ell+m)\right)}{\det\limits_{0\le i,j\le n-1}\left(m_{i+j}\right)},$$

where

$$\det\left(m_{i+j}\right)_{i,j=0}^{n-1}=\prod_{i=0}^{n-1}t_i^{n-i-1}.$$

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Proposition (Jacobi)

Let A be an $N\times N$ matrix. Denote the submatrix of A in which rows $i_1,i_2,\dots,i_k$ and columns $j_1,j_2,\dots,j_k$ are omitted by $A^{j_1,j_2,\dots,j_k}_{i_1,i_2,\dots,i_k}$. Then we have

$$\det A\cdot\det A^{1,N}_{1,N}=\det A^1_1\cdot\det A^N_N-\det A^N_1\cdot\det A^1_N.$$

An equivalent statement

Equivalently,

$$\det_{1\le i,j\le d}\left(f_{n+i-1}(\alpha_j)\right) = \left(\prod_{1\le i<j\le d}(\alpha_j-\alpha_i)\right)\frac{\det\limits_{0\le i,j\le n-1}\left(m^{i+j}\prod_{\ell=1}^{d}(\alpha_\ell+m)\right)}{\det\limits_{0\le i,j\le n-1}\left(m_{i+j}\right)},$$

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$$
\begin{aligned}
&(\alpha_d-\alpha_1)\det_{0\le i,j\le n-1}\left(m^{i+j}\prod_{\ell=1}^{d}(\alpha_\ell+m)\right)\det_{0\le i,j\le n}\left(m^{i+j}\prod_{\ell=2}^{d-1}(\alpha_\ell+m)\right)\\
&=\det_{0\le i,j\le n-1}\left(m^{i+j}\prod_{\ell=1}^{d-1}(\alpha_\ell+m)\right)\det_{0\le i,j\le n}\left(m^{i+j}\prod_{\ell=2}^{d}(\alpha_\ell+m)\right)\\
&-\det_{0\le i,j\le n-1}\left(m^{i+j}\prod_{\ell=2}^{d}(\alpha_\ell+m)\right)\det_{0\le i,j\le n}\left(m^{i+j}\prod_{\ell=1}^{d-1}(\alpha_\ell+m)\right).
\end{aligned}
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\end{aligned}
$$

If one looks at this properly, then it turns out that this is another instance of Jacobi's condensation formula. □

Great, but . . .

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What about "non-classical" sources?

$\longrightarrow$ Alain Lascoux:
Symmetric functions & combinatorial operators on polynomials (2003)

SYMMETRIC FUNCTIONS & COMBINATORIAL OPERATORS ON POLYNOMIALS

Alain Lascoux

CNRS, Institut Gaspard Monge, Université de Marne-la-Vallée, 77454 Marne-la-Vallée Cedex, France

Current address: Center for Combinatorics, Nankai University, Tianjin 300071, P.R. China

E-mail address: `Alain.Lascoux@univ-mlv.fr`

URL: `http://phalanstere.univ-mlv.fr/ al`

CHAPTER 1

Symmetric functions

1.1. Alphabets

We shall handle functions on different sets of indeterminates (called *alphabets*, though we shall mostly use commutative indeterminates for the moment).

A symmetric function of an alphabet $\mathbb{A}$ is a function of the letters which is invariant under permutation of the letters of $\mathbb{A}$.

The simpler symmetric functions are best defined through generating functions. We shall not use the classical notations for symmetric functions (as they can be found in Macdonald's book [**135**]), because it will become clear in the course of these lectures that we need to consider symmetric functions as *functors*, and connect them with operations on vector spaces and representations. It is a small burden imposed on the reader, but the compact notations that we propose greatly simplify manipulations of symmetric functions. Notice that exponents are used for products, and that S^J is different from S_J, except when J is of length one (i.e. is an integer).

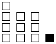
$$J = [j_1, j_2, \ldots] \Rightarrow \;\; \Lambda^J = \Lambda^{j_1}\Lambda^{j_2}\cdots \;\;\&\;\; S^J = S^{j_1}S^{j_2}\cdots \;\;\&\;\; \Psi^J = \Psi^{j_1}\Psi^{j_2}\cdots$$

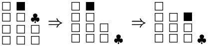
are different from S_J, ψ_J etc.

In case of length 1, we shall indifferently write indices or exponents for the same functions :

$$S^j = S_j \;,\; \Lambda^j = \Lambda_j \;,\; \Psi^j = \Psi_j \;.$$

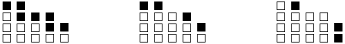
We need operations on alphabets, the first one being the *addition*, that is the disjoint union that we shall denote by a '+'-sign :

Pushing a box down gives a smaller partition, but it is not true that it gives a pair of consecutive partitions :  and  are not consecutive, because the move of the black box can be performed in two steps:



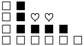
Let J, I be a pair of partitions such that the diagram of J contains the diagram of I. Then the set difference of the two diagrams is called a *skew diagram* and denoted J/I (adding common boxes to I and J does not change J/I. In some problems, one has to consider pairs (J, I) rather than J/I).

If J/I contains no 2×2 sub-diagram and is connected (resp. J/I contains no two boxes in the same column, res. no two boxes in the same row), then J/I is called a *ribbon* (resp. *horizontal strip*, resp. *vertical strip*). There are strips which are both vertical and horizontal, for example a single box.



ribbon horizontal strip vertical strip

A partition of the type $[1^\beta, \alpha{+}1]$ is called a *hook* and is denoted $(\alpha\&\beta)$. The decomposition of the diagram of a partition I into its diagonal hooks (i.e. hooks having their head on the diagonal) is called the *Frobenius code* of I and denoted $\mathfrak{Frob}(I) = (\alpha_1, \alpha_2, \ldots, \alpha_r \,\&\, \beta_1, \beta_2, \ldots, b_r)$ (where r, the number of boxes in the main diagonal, is called the *rank* of the partition).

$I = [2,4,5,6] =$  gives $\mathfrak{Frob}([2,4,5,6]) = (531 \,\&\, 320)$.

$n-r$, then the successive remainders will be divisible by G. This implies that r-th remainder is equal to G up to a scalar, and that the remainders of higher order are null. Conversely, if $\mathcal{D}_r(\mathbb{A},\mathbb{B})$ is different from 0, and the determinants $\mathcal{D}_p(\mathbb{A},\mathbb{B})$ are all 0 for $p>r$, then the greatest common divisor of $S^m(x-\mathbb{B})$ and $S^n(x-\mathbb{A})$ is of degree $n-r$ and equal to $\mathcal{D}_r(\mathbb{A},\mathbb{B})$.

Let us notice that the determinant $\mathcal{D}_r(\mathbb{A},\mathbb{B})$ also furnishes Euler's multiplicators, i.e. the polynomials $C_{\mathbb{A}}$, $C_{\mathbb{B}}$ such that

$$\mathcal{D}_r(\mathbb{A},\mathbb{B}) = C_{\mathbb{A}}\,R(x,\mathbb{A}) + C_{\mathbb{B}}\,R(x,\mathbb{B}) \ .$$

Indeed, evaluating $\mathcal{D}_r(\mathbb{A},\mathbb{B})$ modulo $R(x,\mathbb{A})$ consists in changing the last column into $[S_{m+r-1}(x-\mathbb{B}),\ldots,S_m(x-\mathbb{B}),0,\ldots,0]$. Subtracting x to the alphabets in the first $r-1$ rows, one gets, as a last column,

$$[\,S_{m+r-1}(-\mathbb{B}),\ldots,S_{m-1}(-\mathbb{B}),\ S_m(x-\mathbb{B}),0,\ldots,0\,]$$

that is, $[\,0,\ldots,0,R(x-\mathbb{B}),0,\ldots,0\,]$, because the $S_k(-\mathbb{B})$ are $\pm$ the elementary symmetric functions of an alphabet of cardinality m, and therefore are null for $k>m$.

Now the cofactor of $R(x-\mathbb{B})$ is the determinant

$$\begin{vmatrix} S_0(-x-\mathbb{B}) & \cdots & S_k(-x-\mathbb{B}) \\ \vdots & & \vdots \\ S_{-r+2}(-x-\mathbb{B}) & \cdots & S_{k-r+2}(-x-\mathbb{B}) \\ S_0(-\mathbb{A}) & \cdots & S_k(-\mathbb{A}) \\ \vdots & & \vdots \\ S_{n+1-m-r}(-\mathbb{A}) & \cdots & S_{r-1}(-\mathbb{A}) \end{vmatrix}$$

Expanding this last determinant according to the first $r-1$ rows, one recognize that it is equal to $S_{\square}(\mathbb{A}-x-\mathbb{B})$, with $\square=(m-n+r)^{r-1}$, $k=m-n+2r-2$.

By symmetry changing $\mathbb{A},\mathbb{B}$, one therefore gets

$$\text{(3.1.5)}\quad \mathcal{D}_r(\mathbb{A},\mathbb{B}) = \pm S_{(m-n+r)^{r-1}}(\mathbb{A}-x-\mathbb{B})R(x,\mathbb{B}) \pm S_{r^{m-n+r-1}}(\mathbb{B}-x-\mathbb{A})R(x,\mathbb{A}) \ ,$$

with signs that specialists will know how to write. This can also be written

$$\text{(3.1.6)}\qquad \mathcal{D}_r(\mathbb{A},\mathbb{B}) = \pm S_{(m-n+r)^{r-1};m}(\mathbb{A}-\mathbb{B};x-\mathbb{B}) \pm S_{r^{m-n+r-1};n}(\mathbb{B}-\mathbb{A};x-\mathbb{A})\,.$$

In particular, when the two polynomials are relatively prime, then the last remainder is equal to the resultant and one has the identity

$[S_{m+r-1}(-\mathbb{B}), \ldots, S_{m-1}(-\mathbb{B}), S_m(x-\mathbb{B}), 0, \ldots, 0]$

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CHAPTER 8

Orthogonal Polynomials

8.1. Orthogonal Polynomials as Symmetric Functions

To any "generic" linear functional $\int$ on $\mathfrak{Pol}(x)$, with $\int 1 = 1$, is associated a (unique) family of orthogonal polynomials:

$$\int P_m(x)P_n(x) = 0 \text{ if } m \neq n \ , \ \int P_n(x)P_n(x) = 1 \ . \tag{8.1.1}$$

We shall treat this subject having only in mind to show algebraic identities. The reader will find a broader point of view in the book of Andrews, Askey, Roy [**5**], and the one of Szegö [**167**].

One can formally suppose that there exists an alphabet $\mathbb{A}$ such that the *moments* $\int x^n$ be the complete functions of $\mathbb{A}$, i.e.

$$\int x^n = S^n(\mathbb{A}) \ , \ n \geq 0 \ .$$

Now $\int$ is a linear functional, that we shall note $\int_{\mathbb{A}}$, with values in symmetric functions:

$$\int_{\mathbb{A}} : \mathfrak{Pol}(x) \mapsto \mathfrak{Sym}(\mathbb{A}) \ .$$

The linear functional can be thought as a quadratic form on the space of polynomials in x, compatible with product :

$$\big(f(x)\,,\,g(x)\big) := \int_{\mathbb{A}} f(x)g(x) = \big(f(x)g(x)\,,\,1\big) \ . \tag{8.1.2}$$

As could be expected, the orthogonal polynomials $P_n(x)$ are Schur functions

This determinant vanishes for $m < n$, having two identical columns. Moreover,

$$\int_{\mathbb{A}} S_{n^n}(\mathbb{A}-x)\, S_{n^n}(\mathbb{A}-x) = \int_{\mathbb{A}} S_{n^n}(\mathbb{A}-x)\, (-x)^n\, S_{(n-1)^n}(\mathbb{A}) = S_{n^n,n}(\mathbb{A})\, S_{(n-1)^n}(\mathbb{A})\ . \tag{8.1.5}$$

The notation $S_{n^n}(\mathbb{A}-x)$ encodes the classical determinantal expressions of orthogonal polynomials in terms of moments [**23**] :

$$S_{333}(\mathbb{A}-x) = \begin{vmatrix} S^3(\mathbb{A}-x) & S^4(\mathbb{A}-x) & S^5(\mathbb{A}-x) \\ S^2(\mathbb{A}-x) & S^3(\mathbb{A}-x) & S^4(\mathbb{A}-x) \\ S^1(\mathbb{A}-x) & S^2(\mathbb{A}-x) & S^3(\mathbb{A}-x) \end{vmatrix}\ ,$$

$$x^m S_{333}(\mathbb{A}-x) = \begin{vmatrix} S^3(\mathbb{A}) & S^4(\mathbb{A}) & S^5(\mathbb{A}) & x^{m+3} \\ S^2(\mathbb{A}) & S^3(\mathbb{A}) & S^4(\mathbb{A}) & x^{m+2} \\ S^1(\mathbb{A}) & S^2(\mathbb{A}) & S^3(\mathbb{A}) & x^{m+1} \\ S^0(\mathbb{A}) & S^1(\mathbb{A}) & S^2(\mathbb{A}) & x^m \end{vmatrix}\ .$$

Notice that the functional $\int_{\mathbb{A}}$ can also be interpreted as a symmetrizing operator. Indeed, when $\mathbb{A}$ is of finite cardinality n, let ω be the maximal permutation in $\mathfrak{S}_n$. Then

$$a_1^k\, \pi_\omega = S_k(\mathbb{A})\ ,\ k = 0, 1, 2, \ldots\ ,$$

and thus, for any polynomial $f(x)$, one has

$$\int_{\mathbb{A}} f(x) = f(a_1)\, \pi_\omega\ . \tag{8.1.6}$$

Since $a^J\, \pi_\omega = S_J(\mathbb{A})$, $J \in \mathbb{N}$, there is no difficulty in extending the definition of π_ω to an alphabet of infinite cardinality, as is needed in the theory of orthogonal polynomials.

Recursions (8.4.1) can be put into matrix form, as with Euler recursions (4.1.2):

$$\begin{bmatrix} \widetilde{Q}_{n-1} & \widetilde{Q}_n \\ \widetilde{P}_{n-1} & \widetilde{P}_n \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & x-\zeta_0 \end{bmatrix} \begin{bmatrix} 0 & \beta_1 \\ 1 & x-\zeta_1 \end{bmatrix} \begin{bmatrix} 0 & \beta_2 \\ 1 & x-\zeta_2 \end{bmatrix} \cdots \begin{bmatrix} 0 & \beta_{n-1} \\ 1 & x-\zeta_{n-1} \end{bmatrix} \tag{8.4.2}$$

One can "shift" the linear functional $\int_{\mathbb{A}}$ by a finite alphabet $\mathbb{B}$, defining

$$\forall f \in \mathfrak{Pol}(x)\ ,\ \int_{\mathbb{A},\mathbb{B}} f := \int_{\mathbb{A}} f(x)\, R(x,\mathbb{B})\ . \tag{8.4.3}$$

Christoffel obtained the associated orthogonal polynomials. A remarkable feature of his result, stated in the following proposition, is that it connects two determinants of different orders (n and $k+1$).

PROPOSITION 8.4.1. *Let* $\mathbb{B} = \{b_1, \dots, b_k\}$. *Then the orthogonal polynomials relative to* $\int_{\mathbb{A},\mathbb{B}}$ *are*

$$P_{n,k}(x) = S_{(n+k)^n}(\mathbb{A} - \mathbb{B} - x)\ ,$$

and $P_{n,k}(x)\, R(x,\mathbb{B})$ *is proportional, up to a factor independent of* x *and* $\mathbb{B}$, *to the* Christoffel determinant

$$\left| P_{n-1+j}(b_i) \right|_{1 \le i,j \le k+1}\ ,$$

with $b_{k+1} := x$.

Proof. The verification that $P_{n,k}(x)$ is orthogonal to $x^0, \dots, x^{n-1}$ is the same as in the case of $P_n(x)$ and $\int_{\mathbb{A}}$, apart from changing $\mathbb{A}$ into $\mathbb{A}-\mathbb{B}$, and shifting indices.

The determinant is divisible by the Vandermonde $\Delta(\mathbb{B}+x)$. Evaluating the image of the quotient multiplied by a function of x under $\int_{\mathbb{A},\mathbb{B}}$ is the same as computing the image of the last row, multiplied by the same function, under $\int_{\mathbb{A}}$. Therefore $P_{n,k}(x)$ is orthogonal (with respect to $\int_{\mathbb{A},\mathbb{B}}$) to $x^0, \dots, x^{n-1}$, while being of degree n in x. It must be proportional to $S_{(n+k)^n}(\mathbb{A}-\mathbb{B}-x)$. The explicit factor is explained by the Bazin formula and is equal to

$$\pm S_{(n-k+1)^{n-k+2}}(\mathbb{A}) \cdots S_{(n-2)^{n-1}}(\mathbb{A}) S_{(n-1)^n}(\mathbb{A})\ .$$

□

It can contain only those powers of x which are congruent to n (mod 2). Indeed, we have for $\nu = 0, 1, 2, \cdots, n-1$

$$\int_{-a}^{a} p_n(-x)x^\nu w(x)\,dx = (-1)^\nu \int_{-a}^{a} p_n(x)x^\nu w(x)\,dx = 0.$$

Consequently, $p_n(-x)$ possesses the same orthogonality property as $p_n(x)$ (in the wider sense). Therefore, comparing the coefficients of x^n, we obtain $p_n(-x) = \text{const.}\; p_n(x) = (-1)^n p_n(x)$.

The linear transformation $x = kx' + l$, $k \neq 0$, carries over the interval $[a, b]$ into an interval $[a', b']$ (or $[b', a']$), and the weight function $w(x)$ into $w(kx' + l)$. Then the polynomials

$$(\operatorname{sgn} k)^n \,|\, k \,|^{\frac{1}{2}}\, p_n(kx' + l) \tag{2.3.4}$$

are orthonormal on $[a', b']$ (or $[b', a']$) with the weight function $w(kx' + l)$.

2.4. The classical orthogonal polynomials

1. Let $a = -1$, $b = +1$, $w(x) = (1 - x)^\alpha (1 + x)^\beta$, $\alpha > -1$, $\beta > -1$. Then, except for a constant factor, the orthogonal polynomial $p_n(x)$ is the Jacobi polynomial $P_n^{(\alpha,\beta)}(x)$ (see §4.1).

2. Let $a = 0$, $b = +\infty$, $w(x) = e^{-x}x^\alpha$, $\alpha > -1$. In this case $p_n(x)$ is, except for a constant factor, the Laguerre polynomial $L_n^{(\alpha)}(x)$ (see §5.1).

3. Let $a = -\infty$, $b = +\infty$, $w(x) = e^{-x^2}$. In this case $p_n(x)$ is, save for a constant factor, the Hermite polynomial $H_n(x)$ (see §5.5).

Some special cases of 1, except for constant factors, are:

The ultraspherical polynomials, for $\alpha = \beta$.

The Tchebichef polynomials of the first kind, $T_n(x) = \cos n\theta$, $x = \cos\theta$, for $\alpha = \beta = -\frac{1}{2}$ (see (1.12.3)).

The Tchebichef polynomials of the second kind, $U_n(x) = \sin(n + 1)\theta/(\sin\theta)$, $x = \cos\theta$, for $\alpha = \beta = +\frac{1}{2}$ (see (1.12.3)).

The polynomials $U_{2n}(\cos(\theta/2)) = \sin(n + \frac{1}{2})\theta/\sin(\theta/2)$ of $\cos\theta = x$, for $\alpha = -\beta = \frac{1}{2}$ (see §1.12).

The Legendre polynomials $P_n(x)$, for $\alpha = \beta = 0$.

A detailed investigation of these polynomials will be given in later chapters.

2.5. A formula of Christoffel

(1) THEOREM 2.5. *Let $\{p_n(x)\}$ be the orthonormal polynomials associated with the distribution $d\alpha(x)$ on the interval $[a, b]$. Also let*

$$\rho(x) = c(x - x_1)(x - x_2) \cdots (x - x_l), \qquad c \neq 0, \tag{2.5.1}$$

be a π_l which is non-negative in this interval. Then the orthogonal polynomials $\{q_n(x)\}$, associated with the distribution $\rho(x)\,d\alpha(x)$, can be represented in terms of the polynomials $p_n(x)$ as follows:

$$\rho(x)q_n(x) = \begin{vmatrix} p_n(x) & p_{n+1}(x) & \cdots & p_{n+l}(x) \\ p_n(x_1) & p_{n+1}(x_1) & \cdots & p_{n+l}(x_1) \\ \cdots & \cdots & \cdots & \cdots \\ p_n(x_l) & p_{n+1}(x_l) & \cdots & p_{n+l}(x_l) \end{vmatrix}. \tag{2.5.2}$$

In case of a zero x_k, of multiplicity m, $m > 1$, we replace the corresponding rows of (2.5.2) by the derivatives of order $0, 1, 2, \cdots, m - 1$ of the polynomials $p_n(x), p_{n+1}(x), \cdots, p_{n+l}(x)$ at $x = x_k$.

This important result is due to Christoffel (see **1**, actually only in the special case $\alpha(x) = x$). The polynomials $q_n(x)$ are in general not normalized.

The proof is almost obvious. The right-hand member of (2.5.2) is a π_{n+l} which is evidently divisible by $\rho(x)$. Hence it has the form $\rho(x)q_n(x)$, where $q_n(x)$ is a π_n. Moreover, it is a linear combination of the polynomials $p_n(x)$, $p_{n+1}(x), \cdots, p_{n+l}(x)$, so that if $q(x)$ is an arbitrary π_{n-1}, then

$$\int_a^b \rho(x)q_n(x)q(x)\,d\alpha(x) = \int_a^b q_n(x)q(x)\rho(x)\,d\alpha(x) = 0. \tag{2.5.3}$$

Finally, the right side of (2.5.2) is not identically zero. To show this, it suffices to prove that the coefficient of $p_{n+l}(x)$, that is, the determinant $[p_{n+\nu}(x_{\mu+1})]$, $\nu, \mu = 0, 1, 2, \cdots, l - 1$, does not vanish. Suppose it to vanish; then certain real constants $\lambda_0, \lambda_1, \lambda_2, \cdots, \lambda_{l-1}$ exist, not all zero, such that

$$\lambda_0 p_n(x) + \lambda_1 p_{n+1}(x) + \cdots + \lambda_{l-1} p_{n+l-1}(x) \tag{2.5.4}$$

Second proof by theory of orthogonal polynomials

We prove

$$\frac{\det\limits_{0\le i,j\le n-1}\left(m^{i+j}\prod_{\ell=1}^{d}(m-\alpha_\ell)\right)}{\det\limits_{0\le i,j\le n-1}(m_{i+j})}=(-1)^{nd}\frac{\det\limits_{1\le i,j\le d}\left(p_{n+i-1}(\alpha_j)\right)}{\prod\limits_{1\le i<j\le d}(\alpha_j-\alpha_i)}.$$

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$$\frac{\det\limits_{0\le i,j\le n-1}\left(m^{i+j}\prod_{\ell=1}^{d}(m-\alpha_\ell)\right)}{\det\limits_{0\le i,j\le n-1}(m_{i+j})}=(-1)^{nd}\frac{\det\limits_{1\le i,j\le d}\left(p_{n+i-1}(\alpha_j)\right)}{\prod\limits_{1\le i<j\le d}(\alpha_j-\alpha_i)}.$$

Lemma

Let M be a linear functional on polynomials in x with moments ν_n, $n=0,1,\dots$. Then the determinants

$$\det_{0\le i,j\le n-1}\left(\nu_{i+j+1}-\nu_{i+j}x\right)$$

are a sequence of orthogonal polynomials with respect to M.

Proof of the lemma.

$$\det_{0\le i,j\le n-1}\left(\nu_{i+j+1}-\nu_{i+j}x\right)$$

$$=\det\begin{pmatrix} 1 & 0 & 0 & \dots & 0 \\ \nu_0 & \nu_1-\nu_0x & \nu_2-\nu_1x & \dots & \nu_n-\nu_{n-1}x \\ \nu_1 & \nu_2-\nu_1x & \nu_3-\nu_2x & \dots & \nu_{n+1}-\nu_nx \\ & \multicolumn{4}{c}{\dotfill} \\ \nu_{n-1} & \nu_n-\nu_{n-1}x & \nu_{n+1}-\nu_nx & \dots & \nu_{2n-1}-\nu_{2n-2}x \end{pmatrix}$$

$$=\det\begin{pmatrix} 1 & x & x^2 & \dots & x^n \\ \nu_0 & \nu_1 & \nu_2 & \dots & \nu_n \\ \nu_1 & \nu_2 & \nu_3 & \dots & \nu_{n+1} \\ & \multicolumn{3}{c}{\dotfill} & \\ \nu_{n-1} & \nu_n & \nu_{n+1} & \dots & \nu_{2n-1} \end{pmatrix}.$$

Second proof by theory of orthogonal polynomials

Using the lemma with $\nu_n = m^n \prod_{\ell=1}^{d-1}(m-\alpha_\ell)$, we see that the determinants in the numerator of the left-hand side of our identity to be proven,

$$\det_{0\le i,j\le n-1}\left(m^{i+j}\prod_{\ell=1}^{d}(m-\alpha_\ell)\right),$$

seen as polynomials in α_d, are a sequence of orthogonal polynomials for the linear functional with moments

$$m^n\prod_{\ell=1}^{d-1}(m-\alpha_\ell),\quad n=0,1,\dots.$$

We are considering a functional with moments

$$m^n \prod_{\ell=1}^{d-1} (m - \alpha_\ell), \quad n = 0, 1, \dots.$$

Second proof by theory of orthogonal polynomials

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$$m^n \prod_{\ell=1}^{d-1}(m-\alpha_\ell), \quad n=0,1,\dots.$$

In terms of the functional L of orthogonality for the polynomials $\big(p_n(\alpha_d)\big)_{n\ge0}$, this linear functional can be expressed as

$$p(\alpha_d) \mapsto L\bigg(p(\alpha_d)\cdot\prod_{\ell=1}^{d-1}(\alpha_d-\alpha_\ell)\bigg).$$

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$$p(\alpha_d) \mapsto L\bigg(p(\alpha_d) \cdot \prod_{\ell=1}^{d-1} (\alpha_d - \alpha_\ell)\bigg).$$

We claim that also the right-hand side,

$$\frac{\det\limits_{1\le i,j\le d} \big(p_{n+i-1}(\alpha_j)\big)}{\prod\limits_{1\le i<j\le d} (\alpha_j - \alpha_i)},$$

gives a sequence of orthogonal polynomials (in α_d) with respect to this linear functional.

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We claim that also the right-hand side,

$$q_n(\alpha_d) := \frac{\det\limits_{1\le i,j\le d} \left(p_{n+i-1}(\alpha_j)\right)}{\prod\limits_{1\le i<j\le d} (\alpha_j - \alpha_i)},$$

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gives a sequence of orthogonal polynomials (in α_d) with respect to this linear functional.

Application of the functional to $\alpha_d^s q_n(\alpha_d)$ is proportional (up to factors that are independent of α_d) to

$$L\left(\alpha_d^s \det_{1 \le i,j \le d} \left(p_{n+i-1}(\alpha_j)\right)\right).$$

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For $0 \le s \le n-1$, this vanishes.

By symmetry, the same argument can also be made for any α_ℓ with $1 \le \alpha_\ell \le d-1$.

Second proof by theory of orthogonal polynomials

Uniqueness of orthogonal polynomials up to scalar factors then implies

$$\det_{0\le i,j\le n-1}\left(m^{i+j}\prod_{\ell=1}^{d}(m-\alpha_\ell)\right)=C\frac{\det_{1\le i,j\le d}\left(p_{n+i-1}(\alpha_j)\right)}{\prod_{1\le i<j\le d}(\alpha_j-\alpha_i)},$$

where C is independent of the variables $\alpha_1,\alpha_2,\dots,\alpha_d$.

Second proof by theory of orthogonal polynomials

Uniqueness of orthogonal polynomials up to scalar factors then implies

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where C is independent of the variables $\alpha_1,\alpha_2,\dots,\alpha_d$.

In order to compute C, we divide both sides by $\alpha_1^n\alpha_2^n\cdots\alpha_d^n$, and then compute the limits as $\alpha_d\to\infty$, $\dots\alpha_2\to\infty$, $\alpha_1\to\infty$, in this order. It is not difficult to see that in this manner the above equation reduces to

$$\det_{0\le i,j\le n-1}\left(m_{i+j}(-1)^d\right)=C\det A,$$

where A is a lower triangular matrix with ones on the diagonal. Hence, we get $C=(-1)^{nd}\det_{0\le i,j\le n-1}(m_{i+j})$, as desired.

Fine, but still . . .

Our identity:

$$\frac{\det\left(m^{i+j}\prod_{\ell=1}^{d}(\alpha_\ell+m)\right)_{i,j=0}^{n-1}}{\det\left(m_{i+j}\right)_{i,j=0}^{n-1}}=\frac{\det\limits_{1\le i,j\le d}\left(f_{n+i-1}(\alpha_j)\right)}{\prod\limits_{1\le i<j\le d}(\alpha_j-\alpha_i)}.$$

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I asked Mourad Ismail. His replies seem to indicate that he was not aware of *any* source where the identity is stated in full.

An article by Mohamed Elouafi

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A unified approach for the Hankel determinants of classical combinatorial numbers

Mohamed Elouafi

Classes Préparatoites aux Grandes Ecoles d'Ingénieurs, Lycée My Alhassan, Tangier, Morocco

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ABSTRACT

We give a general formula for the determinants of a class of Hankel matrices which arise in combinatorics theory. We revisit and extend existent results on Hankel determinants involving the sum of consecutive Catalan, Motzkin and Schröder numbers and we prove a conjecture of [10] about the recurrence relations satisfied by the Hankel transform of linear combinations of Catalans numbers.

of degree n and

$$\mathcal{L}(p_n p_m) = 0 \quad \text{for } n \neq m.$$

We remark that $b_n = \sum_{k=0}^{r} \lambda_k a_{n+k} = \mathcal{L}(x^n q)$, where

$$q(x) = x^r + \lambda_{r-1} x^{r-1} + \ldots + \lambda_0.$$

The r-kernel $\mathcal{K}_{n,P}^{(r)}$ of $P = \{p_n\}_{n\in\mathbb{N}}$ is defined by

$$\mathcal{K}_{n,P}^{(r)}(x_1, x_2, \ldots, x_r) = \frac{\det\left((p_{n+i-1}(x_j))_{1\leq i,j\leq r}\right)}{\prod_{1\leq i<j\leq r}(x_j - x_i)}$$

for $r \geq 2$ and $\mathcal{K}_{n,P}^{(1)}(x) = p_n(x)$. As it will be shown latter, $\mathcal{K}_{n,P}^{(r)}(x_1, x_2, \ldots, x_r)$ is a polynomial of the variables $x_1, x_2, \ldots$ and x_r.

The following theorem constitutes our main result:

Theorem 1. *We have*

$$\det(\mathcal{H}_n(b)) = (-1)^{nr} \det(\mathcal{H}_n(a))\, \mathcal{K}_{n,P}^{(r)}(\alpha_1, \alpha_2, \ldots, \alpha_r), \tag{1.1}$$

where $\alpha_1, \alpha_2, \ldots, \alpha_r$ are the zeros of q.

In most examples considered in the existing literature, b_n has a specific pattern. Namely

$$b_n = a_{n+r} - c a_{n+r-1}, \text{ with } c \in \mathbb{C}.$$

Okay, but still . . .

What can one do with this formula?

Remember:
Dougherty, French, Saderholm and Qian conjectured that

$$\det\left(\lambda_0 C_{i+j} + \lambda_1 C_{i+j+1} + \cdots + \lambda_{d-1} C_{i+j+d-1} + C_{i+j+d}\right)_{i,j=0}^{n-1}$$

satisfies a linear recurrence with constant coefficients of order 2^d.

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Our formula:

$$\frac{\det\left(m^{i+j}\prod_{\ell=1}^{d}(\alpha_\ell + m)\right)_{i,j=0}^{n-1}}{\det\left(m_{i+j}\right)_{i,j=0}^{n-1}} = \frac{\det\limits_{1\le i,j\le d}\left(f_{n+i-1}(\alpha_j)\right)}{\prod\limits_{1\le i<j\le d}(\alpha_j - \alpha_i)}.$$

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The above conjecture now becomes trivial.

What can one do with this formula?

More generally:

Corollary

If $s_i \equiv s$ and $t_i \equiv t$ for large enough i, then

$$\frac{\det\left(m^{i+j}\prod_{\ell=1}^{d}(\alpha_\ell+m)\right)_{i,j=0}^{n-1}}{\det\left(m_{i+j}\right)_{i,j=0}^{n-1}}$$

(considered as a sequence in n) satisfies a linear recurrence with constant coefficients of order 2^d for large enough n.

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