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ON THE ZEROS OF GENERALIZED JACOBI'S  
ORTHOGONAL POLYNOMIALS

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1. INTRODUCTION

**1,1.** We employ the following notation:

1.  $I$  is the closed interval  $[-1, 1]$ .
2.  $c_i$  ( $i = 1, 2, \dots$ ) are positive constants independent of  $n$  as well as of  $x \in I$  or of  $x$  in the interval in question.
3.  $c_i(x)$  ( $i = 1, 2, \dots$ ) are functions of the variable  $x$  such that

$$|c_i(x)| < c_1.$$

The numbering of  $c_i$ ; a  $c_i(x)$  is independent for every section.

**1,2.** In this paper the zeros of the orthonormal polynomials

$$(1,2a) \quad Q_n(x) = \sum_{k=0}^n a_k^{(n)} x^{n-k}, \quad a_0^{(n)} > 0, \quad n = 0, 1, \dots$$

associated with the function

$$(1,2b) \quad Q(x) = (1-x)^\alpha (1+x)^\beta e^{u(x)} = J(x) \cdot e^{u(x)}$$

on the interval  $I$  are investigated. Here  $\alpha > -1$ ,  $\beta > -1$  and  $u(x)$  is a real function satisfying the following conditions:

1.  $u'''(x)$  exists in the interval  $[-1, 1]$ .

2. If we put for brevity

$$\Delta_x f(t) = \frac{f(x) - f(t)}{x - t}, \quad v_1(t) = \Delta_x u''(t), \quad v_2(t) = \frac{\partial^2}{\partial x \partial t} \Delta_x u'(t), \quad v_3(t) = \Delta_x u'''(t),$$

then for  $i = 1, 2, 3$

$$(1,2c) \quad \min(\alpha, \beta) \geq \frac{1}{2} \Rightarrow \int_I (t - t^2)^{3/2} |v_i(t)| dt = c_1(x)$$

and

$$(1,2d) \quad \min(\alpha, \beta) < \frac{1}{2} \Rightarrow \Delta_x v_i(t) = c_2(x).$$

**1.3.** In my paper "On a class of generalized Jacobi's orthonormal polynomials"<sup>1)</sup> I have established the following differential equation for the above polynomials  $Q_n(x)$ :

(1,3a)

$$Q^{-1}(x) \frac{d}{dx} [(1 - x^2) Q'_n(x) Q(x) + (1 - x^2) b_n(x) Q'_n(x) + [\lambda_n^2 + a_n(x)] Q_n(x)] = 0.$$

Herein

$$(1,3b) \quad \lambda_n = \sqrt{(n(n + \alpha + \beta + 1))}$$

(We suppose  $n$  to be so large that  $\lambda_n$  is real.)

Further

$$(1,3c) \quad a_n(x) = n c_3(x),$$

$$(1,3d) \quad b_n(x) = n^{-1} c_4(x),$$

$b'_n(x)$  exists in the interval  $[-1, 1]$  and

$$(1,3e) \quad b'_n(x) = n^{-1} c_5(x).$$

**1.4.** We denote by  $J_n(x)$  the orthonormal polynomial associated with the function  $J(x)$  on the interval  $[-1, 1]$ .  $J_n(x)$  are normalized Jacobi's polynomials.

**1.5.** The results of my investigations are contained in the second chapter. The theorems on the zeros of the polynomials  $J_n(x)$  are a generalization of the known results of Szegö (See [7] p. 9 and [1] pp. 135–136).

<sup>1)</sup> See Čas. pěst. mat. 97 (1972), 361–378.

## 2. THEOREMS ON THE ZEROS OF THE POLYNOMIALS $Q_n(x)$

**2.1.** Let  $\{x_{v,n}\}_{n=1}^{\infty}$  be the increasing sequence of the zeros of Bessel function  $I_v(x)$  of the first kind and of order  $v$ .

Let  $\{x_k^{(n)}\}_{k=1}^n$  be the increasing sequence of zeros of the polynomial  $Q_n(x)$ .

Let  $k = 1, 2, \dots$  be independent of  $n$ . Then for  $n \rightarrow +\infty$

$$(2,1a) \quad x_k^{(n)} = -1 + \frac{x_{\beta,k}^2}{2n^2} [1 + O(n^{-1})]$$

and

$$(2,1b) \quad x_{m-k+1}^{(n)} = 1 - \frac{x_{\alpha,k}^2}{2n^2} [1 + O(n^{-1})].$$

(The constants in  $O$  depend on  $k$ .)

The proof of this theorem is contained in Chapter 5.

**2.2.** Let  $Q_n(x) = J_n(x)$  where  $J_n(x)$  is defined in Section 1.4. If we put

$$(2,2a) \quad j(\alpha, \beta) = j = \frac{1}{6}(\alpha^2 + 3\alpha\beta + 3\alpha + 3\beta + 2), \quad j_1 = j(\beta, \alpha),$$

then

$$(2,2b) \quad x_k^{(n)} = -1 + \frac{x_{\beta,k}^2}{2n^2} \left[ 1 - \frac{\alpha + \beta + 1}{n} - \frac{(\alpha + \beta + 1)^2 + j_1}{n^2} - \frac{(\alpha + \beta + 1)[2j_1 + (\alpha + \beta + 1)^2]}{n^3} \right] - \frac{x_{\beta,k}^4}{24n^4} \left[ 1 - \frac{2(\alpha + \beta + 1)}{n} \right] + O(n^{-6})$$

and

$$(2,2c) \quad x_{n-k+1}^{(n)} = 1 - \frac{x_{\alpha,k}^2}{2n^2} \left[ 1 - \frac{\alpha + \beta + 1}{n} - \frac{(\alpha + \beta + 1)^2 + j}{n^2} - \frac{(\alpha + \beta + 1)[2j + (\alpha + \beta + 1)^2]}{n^3} \right] + \frac{x_{\alpha,k}^4}{24n^4} \left[ 1 - \frac{2(\alpha + \beta + 1)}{n} \right] + O(n^{-6}).$$

The proof is in Chapter 6.

**2.3. Theorem on the distance of the consecutive zeros of the function  $Q_n(\sin z)$ .**

Notations.

$$(2,3a) \quad |\alpha| \leq \frac{1}{2} \Rightarrow \alpha_1 = 0; \quad |\alpha| > \frac{1}{2} \Rightarrow \alpha_1 = \frac{1}{2}\sqrt{(4\alpha^2 - 1)};$$

$$(2,3b) \quad |\beta| \leq \frac{1}{2} \Rightarrow \beta_1 = 0; \quad |\beta| > \frac{1}{2} \Rightarrow \beta_1 = -\frac{1}{2}\sqrt{(4\beta^2 - 1)}.$$

$\alpha_0 > \alpha_1, \beta_0 < \beta_1$  are arbitrary real numbers independent of  $n$ ;

$$(2,3c) \quad a_n \in (\alpha_0, n), \quad b_n \in (-n, \beta_0)$$

are arbitrary numbers which may depend on  $n$ ;

$$(2,3d) \quad J_n = \left( -\frac{\pi}{4}, \frac{\pi}{2} - \frac{a_n}{n} \right), \quad J_n^{(1)} = \left( -\frac{\pi}{2} + \frac{b_n}{n}, \frac{\pi}{4} \right);$$

$$(2,3e) \quad \lambda_n = \sqrt{(n(n + \alpha + \beta + 1))};$$

$$(2,3f) \quad \varrho(x) = \lambda_n^2 + \frac{1 - 4\alpha^2}{4x^2}, \quad \varrho_1(x) = \lambda_n^2 + \frac{1 - 4\beta^2}{4x^2};$$

(2,3g)  $z_1$  and  $z_2, z_1 < z_2$  are arbitrary two consecutive zeros of the function  $Q_n(\sin z)$ .

Assertion.

$$(2,3h) \quad [z_1, z_2] \subset J_n \Rightarrow z_2 - z_1 = \pi \varrho^{-1/2} \left( \frac{\pi}{2} - z_1 \right) + \delta_1^{(n)}$$

and

$$(2,3i) \quad [z_1, z_2] \subset J_n^{(1)} \Rightarrow z_2 - z_1 = \pi \varrho_1^{-1/2} \left( -\frac{\pi}{2} + z_1 \right) + \delta_2^{(n)}.$$

Herein

$$(2,3j) \quad |\delta_1^{(n)}| < cn^{-2}(na_n^{-3} + 1),$$

$$(2,3k) \quad |\delta_2^{(n)}| < cn^{-2}(n|b_n|^{-3} + 1),$$

where  $c$  is a constant independent of  $n, a_n, b_n, z_1$  and  $z_2$ , that is,  $c$  is the same number for any two consecutive zeros  $z_1, z_2$  located in  $J_n$  and  $J_n^{(1)}$  respectively.

For the proof see Chapter 7.

**2.4.** Let  $\delta \in (0, \pi/4)$  be a constant independent of  $n$  and

$$(2,4a) \quad J_\delta = \left( -\frac{\pi}{2} + \delta, \frac{\pi}{2} - \delta \right).$$

Then in terms of the notation of Section 2,3

$$(2,4b) \quad [z_1, z_2] \subset J_\delta \Rightarrow z_2 - z_1 = \frac{\pi}{n} + \vartheta_n$$

where

$$(2,4c) \quad |\vartheta_n| < cn^{-2},$$

$c$  is a constant with the same properties as that in (2,3j) and (2,3k).

For the proof see Chapter 7.

**2.5.** For the zeros of the function  $J_n(\sin z)$  the following inequalities hold if we employ the notation introduced in Section 2,3

$$(2,5a) \quad |\delta_1^{(n)}| < cn^{-2}(na_n^{-3} + n^{-1}),$$

$$(2,5b) \quad |\delta_2^{(n)}| < cn^{-2}(n|b_n|^{-3} + n^{-1}),$$

where  $\delta_1^{(n)}, \delta_2^{(n)}$  are defined by (2,3h) and (2,3i) respectively.

For the proof see Chapter 7.

### 3. A TRANSFORMATION OF THE FUNDAMENTAL DIFFERENTIAL EQUATION

**3.1.** We shall employ the following notations

$$(3,1a) \quad z = \arcsin x,$$

$$(3,1b) \quad y' = \frac{dy}{dz}, \quad y'' = \frac{d^2y}{dz^2},$$

$$(3,1c) \quad \omega(z) = (1 + \alpha + \beta) \operatorname{tg} z + (\alpha - \beta) \sec z,$$

$$(3,1d) \quad J(x) = (1 - x)^\alpha (1 + x)^\beta,$$

$$(3,1e) \quad q(x) = \sqrt{(\cos z J(\sin z))} = \exp \left[ -\frac{1}{2} \int_0^z \omega(t) dt \right],$$

$$(3,1f) \quad \gamma(z) = \frac{1}{2} [\omega'(z) - \frac{1}{2} \omega^2(z)],$$

$$(3,1g) \quad \alpha_n(z) = \lambda_n^2 + a_n(\sin z) + \gamma(z) - \frac{1}{2} [b_n'(\sin z) + u''(\sin z)] \cos^2 z - \\ - \frac{1}{4} [b_n(\sin z) + u'(\sin z)] \{ [b_n(\sin z) + u'(\sin z)] \cos^2 z - 2\omega(z) \cos z - 2 \sin z \}.$$

$$\left( \text{Here } b_n'(x) = \frac{db_n(x)}{dx}, \quad u^{(k)}(\sin z) = \frac{d^k[u(x)]}{dx^2} \quad (k = 1, 2). \right)$$

$$(3,1h) \quad q_n(z) = Q_n(\sin z) q(z) \exp \left\{ \frac{1}{2} \int_{\pi/2}^z [b_n(\sin t) + u'(\sin t)] \cos t dt \right\}.$$

**3.2.** In the above notation the function  $Q_n(\sin z)$  is a solution of the differential equation

$$(3,2a) \quad y'' + \{ [u'(\sin z) + b_n(\sin z)] \cos z - \omega(z) \} y' + [\lambda_n^2 + a_n(z)] y = 0$$

and the function  $q_n(z)$  satisfies the differential equation

$$(3,2b) \quad y'' + \alpha_n(z) y = 0.$$

Proof follows from (1, 3a).

**3,3. Remark.** In the following all the assertions are derived for  $x \in [0, 1]$ , that is for  $z \in [0, \pi/2]$ . The same assertions hold for  $z \in [-\pi/2, 0]$  if we replace  $\alpha$  by  $\beta$ .

**3,4. For  $\zeta \rightarrow 0+$**

$$(3,4a) \quad q\left(\frac{\pi}{2} - \zeta\right) = 2^{(\beta-\alpha)/2} \cdot \zeta^{\alpha+1/2} [1 + O(\zeta^2)],$$

$$(3,4b) \quad \omega\left(\frac{\pi}{2} - \zeta\right) = (1 + 2\alpha) \zeta^{-1} - \frac{1}{6}(\alpha + 3\beta + 2) \zeta + O(\zeta^3),$$

$$(3,4c) \quad \gamma\left(\frac{\pi}{2} - \zeta\right) = \frac{1}{4}(1 - 4\alpha^2) \zeta^{-2} + j + O(\zeta^2),$$

where  $j$  is defined by (2,2a).

Proof. Trivial.

**3,5. For brevity, put**

$$(3,5a) \quad \omega_n(\zeta) = \alpha_n\left(\frac{\pi}{2} - \zeta\right) - \lambda_n^2 + \frac{4\alpha^2 - 1}{4\zeta^2}.$$

Then

$$(3,5b) \quad \zeta \in \left[0, \frac{\pi}{2}\right] \Rightarrow |\omega_n(\zeta)| < c_1 n.$$

The proof follows from (3,5a), (1,3c), (1,3d), and (1,3e).

**3,6. Let  $|\alpha| > \frac{1}{2}$ . Denote by  $\alpha^{(n)}$  the greatest real zero of the function  $\alpha_n(z)$  defined by (3,1g). Then for  $n \rightarrow +\infty$**

$$(3,6a) \quad \alpha^{(n)} = \frac{\pi}{2} - \frac{\alpha_1}{n} \left[1 + O\left(\frac{1}{n}\right)\right],$$

where for brevity

$$(3,6b) \quad \alpha_1 = \frac{1}{2} \sqrt{(4\alpha^2 - 1)}.$$

**Remark.** For almost all values of  $n$  there exists one and only one positive zero of  $\alpha_n(z)$  (provided  $|\alpha| > \frac{1}{2}$ ).

Proof. According to (3,5a) and (3,5b) it is

$$\frac{\pi}{2} - \alpha^{(n)} = \frac{\lambda_n^{-1}}{2} \left\{ (4\alpha^2 - 1) \left/ \left[ 1 + \lambda_n^{-2} \omega_n \left( \frac{\pi}{2} - \alpha^{(n)} \right) \right] \right. \right\}^{1/2} = \frac{\alpha_1}{n} [1 + O(n^{-1})].$$

**3,7.** Let  $|\alpha| > \frac{1}{2}$  and let  $\alpha_0 > \alpha_1$  be a constant independent of  $n$ , where  $\alpha_1$  is defined by (3,6b). Then for  $z \in [0, \pi/2 - \alpha_0/n]$

$$(3,7a) \quad 0 < \alpha_n^{-1}(z) < c_1 n^{-2}$$

for almost all values of  $n$ .

If  $\alpha \leq -\frac{1}{2}$ , then (3,7a) holds for every  $\alpha_0 > 0$ .

Proof. Put

$$f(x) = \frac{1 - 4\alpha^2}{4x^2}.$$

Hence  $f(\alpha_1) = -1$ . Since  $f(x)$  is an increasing function for  $x > 0$ , there exists in virtue of (3,5a) and (3,5b) a constant  $c > 0$  independent of  $n$  such that for almost all values of  $n$

$$\begin{aligned} \zeta \in \left( \frac{\alpha_0}{n}, \frac{\pi}{2} \right) &\Rightarrow \alpha_n \left( \frac{\pi}{2} - \zeta \right) = \lambda_n^2 + f(\zeta) + \omega_n(\zeta) > \lambda_n^2 + n^2 [f(\alpha_0) - f(\alpha_1)] + \\ &+ n^2 f(\alpha_1) - cn = \lambda_n^2 - n^2 - cn + \frac{\alpha_0^2 - \alpha_1^2}{4\alpha_0^2 \alpha_1^2} (4\alpha^2 - 1) n^2 > \frac{\alpha_0^2 - \alpha_1^2}{8\alpha_1^2 \alpha_0^2} (4\alpha^2 - 1) n^2. \end{aligned}$$

**3,8.** For brevity, put

$$(3,8a) \quad \psi_n(x) = q_n \left( \frac{\pi}{2} - x \right).$$

Then for  $x \rightarrow 0+$

$$(3,8b) \quad \psi_n(x) = 2^{(\beta-\alpha)/2} x^{\alpha+1/2} Q_n(1) [1 + O(x^2)],$$

where

$$(3,8c) \quad Q_n(1) > 0.$$

Proof. For brevity, put

$$\begin{aligned} (1) \quad \varepsilon_n(x) &= \exp \left\{ -\frac{1}{2} \int_{\pi/2-x}^{\pi/2} [b_n(\sin t) + u'(\sin t) \cos t] dt \right\} = \\ &= \exp \left\{ -\frac{1}{2} \int_0^x [b_n(\cos t) + u'(\cos t)] \sin t dt \right\} = 1 + O(x^2) \quad \text{for } x \rightarrow 0+. \end{aligned}$$

Further

$$(2) \quad Q_n(\cos x) = Q_n(1) + O(x^2).$$

Since

$$\psi_n(x) = Q_n(\cos x) q\left(\frac{\pi}{2} - x\right) \varepsilon_n(x),$$

(3.8b) follows from (1), (2) and (3.4a).

By a well known theorem

$$Q_n(x) \neq 0 \quad \text{for } x \geq 1$$

and in virtue of (1,1a) it is  $Q_n(+\infty) = +\infty$ . This shows that (3,8c) is true.

#### 4. LEMMAS

**4.1.** In the following we employ the Bessel functions  $I_\alpha(x)$  of the order  $\alpha$  and of the first kind as well as the Bessel functions  $Y_\alpha(x)$  of the order  $\alpha$  and the second kind.

It is well known that

$$(4,1a) \quad I_\alpha(x) = \sum_{\nu=0}^{\infty} \frac{(-1)^\nu \left(\frac{x}{2}\right)^{\alpha+2\nu}}{\nu! \Gamma(\alpha + \nu + 1)}$$

and provided  $\alpha \geq 0$  is an integer,

$$(4,1b) \quad Y_\alpha(x) = \frac{2}{\pi} \left[ C + \lg \frac{x}{2} \right] I_\alpha(x) - \frac{1}{\pi} \sum_{\nu=0}^{\infty} \frac{(-1)^\nu \left(\frac{x}{2}\right)^{\alpha+2\nu}}{\nu! (\nu + \alpha)!} \sigma_\nu - S_\alpha(x).$$

Herein  $C$  is the Euler constant and

$$\alpha > 0 \Rightarrow \sigma_0 = \sum_{k=1}^{\alpha} \frac{1}{k}, \quad \alpha = 0 \Rightarrow \sigma_0 = 1,$$

$$\nu > 0 \Rightarrow \sigma_\nu = \sum_{k=1}^{\nu} \frac{1}{k} + \sum_{k=1}^{\nu+\alpha} \frac{1}{k},$$

$$S_0(x) = 0, \quad \alpha > 0 \Rightarrow S_\alpha(x) = \frac{1}{\pi} \sum_{\nu=0}^{\alpha-1} \frac{(\alpha - \nu - 1)! \left(\frac{x}{2}\right)^{2\nu-\alpha}}{\nu!}.$$

**4.2.** Put

$$(4,2a) \quad v(x) = \sqrt{(x)} I_\alpha(x)$$

and if  $\alpha$  is not an integer,

$$(4,2b) \quad w(x) = \sqrt{(x)} I_{-\alpha}(x).$$

If  $\alpha$  is an integer, then

$$(4,2c) \quad w(x) = \sqrt{(x)} Y_{\alpha}(x).$$

$v(x)$  and  $w(x)$  are linearly independent solutions of the differential equation

$$(4,2d) \quad y'' + \left(1 + \frac{1 - 4\alpha^2}{4x^2}\right) y = 0.$$

(See [I] pp. 29–30.)

It is easily seen that for any real number  $k$  the functions  $v(kx)$  and  $w(kx)$  are linearly independent solutions of the differential equation

$$(4,2e) \quad y'' + \left[k^2 + \frac{1 - 4\alpha^2}{4x^2}\right] y = 0.$$

(See [I] p. 31.)

**4.3.** The following theorem will be used:

Let  $p(x)$  and  $q(x) < 0$  be real functions continuous on the interval  $(a, b)$  and let  $\varphi(x)$  be a solution of the differential equation

$$(4,3a) \quad y'' + p(x) y' + q(x) y = 0.$$

Then the function  $\varphi(x) \cdot \varphi'(x)$  has at most one zero in the closed interval  $[a, b]$ . Herein  $a$  or  $b$  are also zeros of  $\varphi(x) \varphi'(x)$  if for  $i = 0, 1$

$$\lim_{x \rightarrow a^+} \varphi^{(i)}(x) = 0 \quad \text{or} \quad \lim_{x \rightarrow b^-} \varphi^{(i)}(x) = 0.$$

Proof. (See [2] pp. 164–165.)

**4.4.** Let  $\{x_{\alpha,n}\}_{n=1}^{\infty}$  and  $\{x'_{\alpha,n}\}_{n=1}^{\infty}$  be the increasing sequences of all the positive zeros of the functions  $v(x)$  and  $v'(x)$  respectively.

Let  $\{\zeta_n\}_{n=0}^{\infty}$  and  $\{\zeta'_n\}_{n=0}^{\infty}$  be the increasing sequences of all the positive zeros of the functions  $\psi_n(x)$  and  $\psi'_n(x)$  respectively.<sup>2)</sup>

If  $|\alpha| > \frac{1}{2}$ , then

$$(4,4a) \quad x_{\alpha,1} > x'_{\alpha,1} > \frac{1}{2} \sqrt{(4\alpha^2 - 1)} = \alpha_1. \text{<sup>3)</sup>}$$

<sup>2)</sup> See (3,8a).

<sup>3)</sup> See (3,6b).

and

$$(4,4b) \quad \tilde{\alpha}_n \left( \frac{\pi}{2} - \zeta_1 \right) > \alpha_n \left( \frac{\pi}{2} - \zeta_1' \right) > 0.$$

Proof. Since

$$v(0) = \psi_n(0) = 0$$

and  $y = v(x)$  is a solution of the equation (4,2d) our assertion is a consequence of theorem in Section 4,3.

4,5. Let  $v(x)$  and  $w(x)$  be the functions defined by (4,2a), (4,2b) and (4,2c) respectively and let  $\psi_n(x)$  be defined by (3,8b).

For brevity, put

$$(4,5a) \quad W(x, t) = v(x) w(t) - v(t) w(x),$$

$$(4,5b) \quad l^{-1} = v'(x) w(x) - v(x) w'(x),$$

$$(4,5c) \quad l_n = \sqrt{(\lambda_n^2 + \tau_n)},$$

where  $\lambda_n = \sqrt{(n(n + \alpha + \beta + 1))}$  and

$$(4,5d) \quad \tau_n = O(n)$$

is a real number depending on  $n$ .

Further, put

$$(4,5e) \quad \psi_n = \lim_{x \rightarrow 0^+} \frac{v(l_n x)}{\psi_n(x)} = \frac{2^{-(\alpha+\beta)/2} l_n^{\alpha+1/2}}{\Gamma(\alpha+1) Q_n(1)},$$

$$(4,5f) \quad \chi_n(x) = \psi_n \psi_n(x)$$

and

$$(4,5g) \quad \beta_n(t) = \omega_n(t) - \tau_n$$

where  $\omega_n(t)$  is defined by (3,5a).

Then for  $x \in (0, 1)$

$$(4,5h) \quad \chi_n(x) = v(l_n x) - Q_n(x)$$

where

$$(4,5i) \quad Q_n(x) = l_n^{-1} \int_0^x \beta_n(t) W(l_n x, l_n t) \chi_n(t) dt.$$

Proof. 1. Denote by  $k_i$  ( $i = 1, 2, \dots$ ) positive constants independent of  $x$  and  $t$  in the interval  $[0, 1]$ . (They may depend on  $n$ .)

In virtue of (3,8b) and (3,5b) we may write for  $t \in (0, 1)$

$$(1) \quad |\chi_n(t)| < k_1 t^{\alpha+1/2}, \quad |\beta_n(t)| < k_2.$$

By applying (4,1a) and (4,1b) we deduce that for  $x \in (0, 1)$  and  $t \in [0, 1)$  and  $x > t$

$$(2) \quad |W(l_n x, l_n t)| < k_3 \delta(x, t) = k_3 [(xt^{-1})^\alpha + (x^{-1}t)^\alpha] \sqrt{(xt) \lg^{m_0} \left| \frac{ex}{t} \right|},$$

where  $m_0 = 1$  if  $\alpha = 0$ , and  $m_0 = 0$  if  $\alpha \neq 0$ .

From (1) and (2) it follows for  $x \in (0, 1)$

$$(3) \quad |\varrho_n(x)| < k_4 \int_0^x t^{\alpha+1/2} \delta(x, t) dt < k_5 x^{\alpha+5/2}.$$

2. The function  $\chi_n(x)$  defined by (4,5f) is a solution of the differential equation

$$y'' + \alpha_n \left( \frac{\pi}{2} - x \right) y = 0.$$

Hence

$$(4) \quad \chi_n''(x) + \left[ l_n^2 + \frac{1 - 4\alpha^2}{4x^2} \right] \chi_n(x) = -\beta_n(x) \chi_n(x).$$

By (4) we derive the equation

$$(5) \quad \chi_n(x) = C_1 v(l_n x) + C_2 w(l_n x) - \varrho_n(x),$$

where  $C_1$  and  $C_2$  are constants.

Let  $\alpha$  be non integer. Making use of (3,8b), (4,1a), (4,5e) and (3) we deduce by (5) that for  $x \rightarrow 0+$

$$\frac{(l_n x)^{\alpha+1/2}}{2^\alpha \Gamma(\alpha+1)} + O(x^{\alpha+5/2}) = \frac{C_1 (l_n x)^{\alpha+1/2}}{2^\alpha \Gamma(\alpha+1)} + O(x^{\alpha+5/2}) + \frac{C_2 (l_n x)^{-\alpha+1/2}}{2^{-\alpha} \Gamma(1-\alpha)} [1 + O(x^2)].$$

Hence

$$(6) \quad C_1 + \frac{2^{2\alpha} \Gamma(\alpha+1)}{\Gamma(1-\alpha)} l_n^{-2\alpha} x^{-2\alpha} [1 + O(x^2)] C_2 = 1 + O(x^2).$$

From (6) it is easily seen that

$$(7) \quad \alpha > 0 \Rightarrow C_2 = O(x^{2\alpha}) \Rightarrow C_2 = 0, \quad C_1 = 1$$

and

$$\alpha < 0 \Rightarrow C_1 = 1 + O(x^{-2\alpha}) \Rightarrow C_1 = 1, \quad C_2 = O(x^{2-2\alpha}) \Rightarrow C_2 = 0.$$

If  $\alpha$  is an integer, then by (3,8b), (4,1b) and (3) we deduce that for  $x \rightarrow 0+$

$$\frac{(l_n x)^{\alpha+1/2}}{2^\alpha \Gamma(\alpha+1)} + O(x^{\alpha+5/2}) = \frac{C_1 (l_n x)^{\alpha+1/2}}{2^\alpha \Gamma(\alpha+1)} + O(x^{\alpha+5/2}) + \frac{1}{\pi} \left[ \frac{(l_n x)^{\alpha+1/2}}{2^{\alpha-1} \Gamma(\alpha+1)} \lg x + 2^\alpha (\alpha-1)! (l_n x)^{-\alpha+1/2} \right] [1 + O(x^2)] C_2.$$

Hence we deduce  $C_1 = 1$ ,  $C_2 = 0$  by a similar argument as above.

4.6. Let  $a > 0$  be an arbitrary number independent of  $n$  and

$$(4,6a) \quad I_a = \left( 0, \frac{a}{n} \right).$$

Further denote by  $\gamma_n(x)$  a real function defined in the interval  $I_a$  such that

$$(4,6b) \quad t \in I_a \Rightarrow |\gamma_n(t)| < \gamma_n.$$

Put

$$(4,6c) \quad \sigma_n(x) = \int_0^x \gamma_n(t) W(l_n x, l_n t) \chi_n(t) dt,$$

where  $\chi_n(x)$  is defined by (4,5f).

Then

$$(4,6d) \quad x \in I_a \Rightarrow |\sigma_n(x)| < c_1 n^{-1} \gamma_n.$$

From (4,5i) and (4,6d) we deduce that

$$(4,6e) \quad x \in I_a \Rightarrow |\varrho_n(x)| < c_2 n^{-1}.$$

Proof. 1. For brevity, put

$$(1) \quad l_n(x) = x^{-\alpha-1/2} \chi_n(x), \quad S_n = \sup_{x \in I_a} |l_n(x)|.$$

Making use of (4,6b) and (2) in Section 4,5, we obtain from (4,6c)

$$(2) \quad x \in I_a \Rightarrow |\sigma_n(x)| < c_3 \gamma_n x S_n x^{\alpha+1/2} < c_4 \gamma_n n^{-1} S_n x^{\alpha+1/2}.$$

2. Put  $\gamma_n(t) = \beta_n(t)$ , where  $\beta_n(t)$  is defined by (4,5g). In this case we may put  $\gamma_n = c_5 n$  so that we obtain from (4,5i) and (2)

$$(3) \quad x \in I_a \Rightarrow |\varrho_n(x)| < c_6 n^{-1} n n^{-1} x^{\alpha+1/2} S_n < c_7 n^{-1} x^{\alpha+1/2} S_n.$$

Since

$$(4) \quad x \in I_a \Rightarrow |v(l_n x)| < c_8 (l_n x)^{\alpha+1/2}$$

and by (4,5h)

$$(5) \quad l_n(x) = [v(l_n x) - \varrho_n(x)] x^{-\alpha-1/2}$$

we deduce by (2) and (5)

$$S_n < c_9 n^{\alpha+1/2} + c_{10} n^{-1} S_n \Rightarrow S_n < c_{11} n^{\alpha+1/2}.$$

Applying this result we obtain (4,6d) from (2) and (4,6e) from (3).

**4,7.** Let  $v(x)$  be defined by (4,2a) and let  $x_{\alpha,k}$  ( $k = 1, 2, \dots$ ) be the zeros of  $v(x)$  introduced in Section 4,4. Let  $A_n > 0$  satisfy the condition

$$(4,7a) \quad A_n = o(1) \text{ for } n \rightarrow +\infty.$$

If

$$(4,7b) \quad x_{\alpha,0} = 0, x_{\alpha,k} + \eta n \in (x_{\alpha,k-1} + c_1, x_{\alpha,k+1} - c_1) \text{ and } |v(x_{\alpha,k} + n\eta)| < A_n,$$

then

$$(4,7c) \quad |\eta| < c_2 n^{-1} A_n.$$

*Proof.* For brevity, put  $x_{\alpha,k} = x_k$  and  $x_k + n\eta = b$ .

Let  $I_\eta$  be the interval  $(b, x_k)$  if  $\eta < 0$  or  $(x_k, b)$  if  $\eta > 0$ . By (4,7a) and (4,7b) we deduce

$$(1) \quad x \in I_\eta \Rightarrow |v(x)| < A_n.$$

Further

$$(2) \quad v(b) = n\eta v'(x_k) + \frac{1}{2} n^2 \eta^2 v''(\xi),$$

where

$$(3) \quad \xi \in I_\eta.$$

From the equation (4,2d) we obtain

$$(4) \quad v''(\xi) = \left[ \frac{4\alpha^2 - 1}{4\xi^2} - 1 \right] v(\xi).$$

Making use of (4), and (1) we deduce

$$(5) \quad |v''(\xi)| < c_3 |v(\xi)| < c_4 A_n.$$

Since  $v'(x_k) \neq 0$  it follows from (2), (5) and (4,7a) that

$$A_n > |v(b)| > n|\eta| |v'(x_k)| - c_5 |v''(\xi)| > n\eta |v'(x_k)| - c_6 A_n$$

for almost all values of  $n$ .

4.8. Following the notation of Section 4,6 we put

$$(4,8a) \quad h_n(x) = v(l_n x) + \eta_n(x),$$

where  $l_n$  is defined by (4,5c)

$$(4,8b) \quad x \in I_a \Rightarrow |\eta_n(x)| < A_n.$$

Here  $A_n$  satisfies (4,7a).

Let  $\{\xi_n\}_{n=1}^N$  be the increasing sequence of all the zeros of the function  $h_n(x)$  contained in the interval  $I_a$ . Then the following assertions are true:

a) For every positive integer  $k$  there exists an integer  $r > 0$  such that for  $n \rightarrow +\infty$

$$(4,8c) \quad \xi_k = \frac{x_{a,r}}{l_n} [1 + O(A_n)].$$

b) For every integer  $m > 0$  there exists an integer  $s$  such that for  $n \rightarrow +\infty$

$$(4,8d) \quad \xi_s = \frac{x_{a,m}}{l_n} [1 + O(A_n)].$$

Proof. 1. Let  $\{x'_{a,n}\}_{n=1}^{\infty}$  be the increasing sequence of all the positive zeros of the function  $v'(x)$ .

From (4,8b) and (4,7a) we deduce the following assertion A: For every integer  $v > 0$  there is at least one zero of the function  $h_n(x)$  in the interval  $(x'_{a,v}/l_n, x'_{a,v+1}/l_n)$ .

2. Put

$$(1) \quad \xi_k = \frac{x_{a,r}}{l_n} + l_n^{-1} n \eta,$$

where  $x_{a,r}$  is the zero of the function  $v(l_n x)$  nearest to the number  $\xi_k$ . From the above proposition

$$(2) \quad \xi_k < \frac{x'_{a,k+1}}{l_n} < \frac{x'_{a,k+2}}{l_n} \in I_a.$$

From (2) it is obvious that  $r \leq k + 2$ .

If  $a > x_{a,k+2}$  it follows from (4,8b) that

$$(3) \quad |\eta_n(\xi_k)| < A_n.$$

By (4,8a) and (1) we deduce that

$$(4) \quad 0 = h_n(\xi_k) = v(x_r + n\eta) + \eta_n(\xi_k).$$

Hence we obtain as a consequence of (3) and (4,8b) that

$$(5) \quad |v(x_r + n\eta)| < A_n.$$

The proposition of Section 4,7 yields

$$|\eta| < A_n n^{-1}.$$

This inequality shows that (4,8c) is true.

3. Let

$$(6) \quad \frac{x_{\alpha,m}}{l_n} = \xi_s - n l_n^{-1} \eta',$$

where  $\xi_s$  is a zero of the function  $h_n(x)$  nearest to the number  $x_{\alpha,m}/l_n$ . From the above assertion A we see that

$$(7) \quad a > x'_{\alpha,m+2} \Rightarrow \xi_s < \frac{x'_{\alpha,m+2}}{l_n} \in I_a.$$

Making use of (4,8a) we obtain

$$0 = h_n(\xi_s) = v(x_{\alpha,m} + n\eta') + \eta_n(\xi_s).$$

Hence, in virtue of (7) and (4,8b)

$$(8) \quad |v(x_m + n\eta')| < A_n$$

Hence by the statement of Section 4,7

$$(9) \quad |\eta'| < n^{-1} A_n.$$

(7) and (9) establish (4,8d).

## 5. PROOF OF (2,1a) AND (2,1b)

**5,1.** In the notation introduced in Section 4,4, for  $k = 1, 2, \dots$  independent of  $n$  it is

$$(5,1a) \quad \zeta_k = \frac{x_{\alpha,k}}{n} [1 + O(n^{-1})] \text{ for } n \rightarrow +\infty.$$

Proof. 1. The zeros of the function  $\psi_n(x)$  coincide with the zeros of the function  $\chi_n(x)$  defined by (4,5f). Let  $I_a$  be defined by (4,6a) and choose  $a$  sufficiently large.

In virtue of (4,5h) and (4,6e) the theorem of Section 4,8 yields for  $k = 1, 2, \dots$  and  $m = 1, 2, \dots$  provided that  $\zeta_k \in I_a$  and  $x_{\alpha,m}/n \in I_a$ ,

$$(1) \quad \zeta_k = \frac{x_{\alpha,r}}{n} [1 + O(n^{-1})]$$

and

$$(2) \quad \zeta_s = \frac{x_{\alpha,m}}{n} [1 + O(n^{-1})].$$

Herein  $x_{\alpha,r}/l_n$  is the zero of  $v(l_n x)$  nearest to the number  $\zeta_k$  and  $\zeta_s$  is the zero of  $\chi_n(x)$  nearest to the number  $x_{\alpha,m}/l_n$ .

2. Put in (1)  $k = 1$  and in (2)  $m = 1$ . Then

$$(3) \quad n\zeta_1 \geq x_{\alpha,1} + O(n^{-1})$$

and

$$(4) \quad n\zeta_1 \leq x_{\alpha,1} + O(n^{-1}).$$

From (3) and (4) we see that

$$(5) \quad \zeta_1 = \frac{x_{\alpha,1}}{n} [1 + O(n^{-1})].$$

Hereby (5,1a) is established for  $k = 1$ .

3. Let  $\omega_n(x)$  be defined by (3,5a) and put

$$(6) \quad s_n = \sup_{x \in [0, \pi/2]} |\omega_n(x)|.$$

In virtue of (3,5b) we may choose  $k_1 > 1$  independent of  $n$  and  $\sigma_n$  such that

$$(7) \quad k_1 n > \sigma_n > s_n.$$

Put

$$(8) \quad \lambda = \sqrt{(\lambda_n^2 - \sigma_n)}.$$

(5) enables us to choose  $\sigma_n$  so that

$$(9) \quad \frac{x_{\alpha,1}}{\lambda} > \zeta_1.$$

Since the functions  $v(\lambda x)$  and  $\chi_n(x)$  are solutions of the differential equations

$$(10) \quad y'' + \left[ \lambda^2 + \frac{1 - 4\alpha^2}{4x^2} \right] y = 0$$

and

$$(11) \quad y'' + \left[ \lambda_n^2 + \frac{1 - 4\alpha^2}{4x^2} + \omega_n(x) \right] y = 0$$

respectively it follows by the well-known Sturm's comparison theorem in virtue of (9) that in the interval  $[0, \zeta_k]$  there are at most  $(k - 1)$  zeros of the function  $v(\lambda x)$ . Hence we obtain for the number  $k$  and  $r$  in (1)

$$(12) \quad r \leq k.$$

3. Further, put

$$(13) \quad k_2 n > \mu_n > s_n, \quad \mu = \sqrt{(\lambda_n^2 + \mu_n)},$$

where  $k_2$  does not depend on  $n$  and  $s_n$  is defined by (6). Choose  $\mu_n$  so that

$$(14) \quad \zeta_1 > \frac{x_{\alpha,1}}{\mu}.$$

Then there are at least  $(k - 1)$  zeros of  $v(\mu x)$  in the interval  $[0, \zeta_k]$ . Hence by (1)

$$(15) \quad \zeta_k = \frac{x_{\alpha,t}}{n} [1 + O(n^{-1})],$$

where

$$(16) \quad t \geq k.$$

From (1) and (15) we deduce that

$$0 = x_{\alpha,r} - x_{\alpha,t} + O(n^{-1}).$$

Hence

$$(17) \quad x_{\alpha,r} = x_{\alpha,t} \Rightarrow r = t.$$

(12), (16) and (17) show that  $r = k$ .

**5.2.** The proof of (2,1b). By (5,1a) we deduce

$$x_n^{(n)-k} = \sin\left(\frac{\pi}{2} - \zeta_{k+1}\right) = 1 - \frac{x_{\alpha,k+1}}{2n^2} [1 + O(n^{-1})]$$

for  $n \rightarrow +\infty$ .

**5.3.** For the proof of (2,1a) see Remark 3,3.

## 6. PROOF OF (2,2b) AND (2,2c)

**6.1.** 1. Put  $Q_n(x) = J_n(x)$ . Then by (3,5a)

$$(1) \quad \omega_n(t) = \gamma(t) - \frac{1 - 4\alpha^2}{4t^2}.$$

Put in (4,5c) and (4,5g)

$$(2) \quad l_n = (\lambda_n^2 + j)^{1/2},$$

$$(3) \quad \beta_n(t) = \omega_n(t) - j.$$

where  $j$  is defined by (2,1a).

Let  $I_a$  be defined by (4,6a) and  $a$  sufficiently large. It is easily to see from (3,4c) and (1) that

$$(4) \quad t \in I_a \Rightarrow |\beta_n(t)| < c_1 n^{-2}.$$

Then by (4,5i) and (4,6d)

$$(5) \quad x \in I_a \Rightarrow |\varrho_n(x)| < c_2 n^{-4}$$

for in this case  $\gamma_n = c_3 n^{-2}$ .

Denote by  $\{\zeta_k\}_{k=1}^n$  the increasing sequence of all the zeros of  $J_n(\sin z)$ .

By the theorem of Section 4,8 and by (5) we deduce that for every  $k = 1, 2, \dots$  there exists an integer  $r > 0$  such that

$$(6) \quad \zeta_k = \frac{x_{\alpha,r}}{l_n} + O(n^{-5}).$$

By (5,1a) we have

$$(7) \quad \zeta_k = \frac{x_{\alpha,k}}{n} + O(n^{-2}).$$

From (6) and (7) it follows that

$$0 = x_{\alpha,r} - x_{\alpha,k} + O(n^{-1}).$$

Hence

$$x_{\alpha,r} = x_{\alpha,k} \Rightarrow r = k$$

so that by (6)

$$(8) \quad \zeta_k = \frac{x_{\alpha,k}}{l_n} + O(n^{-5}).$$

2. Let  $Q_n(x) = J_n(x)$ . Then

$$(9) \quad x_{n-k+1}^{(n)} = \cos \zeta_k = 1 - \frac{\zeta_k^2}{2} + \frac{\zeta_k^4}{24} + O(n^{-6}).$$

From (2) it is obvious that

$$(10) \quad \begin{aligned} n^2 l_n^{-2} &= 1 - \frac{\alpha + \beta + 1}{n} - \frac{j}{n^2} - \left[ \frac{\alpha + \beta + 1}{n} + \frac{j}{n^2} \right]^2 - \frac{(\alpha + \beta + 1)^3}{n^3} + O(n^{-4}) = \\ &= 1 - \frac{\alpha + \beta + 1}{n} - \frac{(\alpha + \beta + 1)^2 + j}{n^2} - \frac{(\alpha + \beta + 1)[2j + (\alpha + \beta + 1)^2]}{n^3} + \\ &\quad + O(n^{-4}). \end{aligned}$$

Further

$$(11) \quad n^4 I_n^{-4} = 1 - \frac{2(\alpha + \beta + 1)}{n} + O(n^{-2}).$$

From (8)–(11) we may deduce (2,2c).

As for (2,2b), see Remark 3,3.

## 7. PROOF OF THE INEQUALITIES IN SECTIONS 2,3; 2,4 AND 2,5

7,1. In the notations introduced in Section 2,3

$$(7,1a) \quad z \in J_n \Rightarrow c_1 n^2 < \alpha_n(z) < c_2 n^2.$$

Proof. (7,1a) is a consequence of (3,5a), (3,5b). See also (3,7a).

7,2. Let  $z_1$  and  $z_2$  be defined by (2,3g). Then

$$(7,2a) \quad (z_1, z_2) \subset J_n \Rightarrow z_2 - z_1 < c_1 n^{-1}.$$

Proof. Employing Sturm's comparison theorem we obtain from the differential equation  $y'' + \alpha_n(z)y = 0$

$$(1) \quad z_2 - z_1 < \pi \sup_{z \in J_n} \alpha_n^{-1/2}(z).$$

Now, (7,2a) is a consequence of (1) and (7,1a).

7,3. In the notation of Section 2,3

$$(7,3a) \quad [z'_1, z'_2] \subset [z_1, z_2] \Rightarrow \left| \varrho\left(\frac{\pi}{2} - z'_1\right) - \varrho\left(\frac{\pi}{2} - z'_2\right) \right| < c_1 n^2 a_n^{-3}.$$

Here  $c_1$  does not depend on  $z_i, z'_i$  ( $i = 1, 2$ ).

Proof. For brevity, put

$$\xi'_i = \frac{\pi}{2} - z'_i \quad (i = 1, 2).$$

From (2,3d) it follows

$$\xi'_i > \frac{a_n}{n}.$$

Now, (7,2a) yields

$$|\varrho(\xi'_1) - \varrho(\xi'_2)| = |\alpha^2 - \frac{1}{4}| \frac{(\xi'_1 - \xi'_2)(\xi'_1 + \xi'_2)}{\xi_1'^2 \cdot \xi_2'^2} < c_2 n^{-1} \xi_2'^{-3} < c_3 n^2 a_n^{-3}.$$

**7.4** According to the notation introduced in the preceding chapter

$$(7.4a) \quad \delta_n = |\alpha_n^{-1/2}(z'_1) - \alpha_n^{-1/2}(z'_2)| < c_1 n^{-2}(na_n^{-3} + 1).$$

Proof. Making use of (7.3a), (3.5a) and (3.5b), we obtain

$$|\alpha_n(z'_1) - \alpha_n(z'_2)| = |\varrho(\xi'_2) - \varrho(\xi'_1) + \omega_n(\xi'_2) - \omega_n(\xi'_1)| < c_2 n(na_n^{-3} + 1).$$

Further, it follows from (7.1a) and (7.2a) that

$$\begin{aligned} \delta_n &= |\alpha_n(\xi'_1) - \alpha_n(\xi'_2)| [\alpha_n(\xi'_1) \alpha_n(\xi'_2)]^{-1/2} [\sqrt{\alpha_n(\xi'_1)} + \sqrt{\alpha_n(\xi'_2)}]^{-1} < \\ &< c_3 n^{-2}(na_n^{-3} + 1). \end{aligned}$$

**7.5.** The proof of (2.3i).

Put

$$s_1 = \sup_{z \in (z_1, z_2)} \alpha_n^{-1/2}(z), \quad s_2 = \inf_{z \in (z_1, z_2)} \alpha_n^{-1/2}(z).$$

Making use of Sturm's comparison theorem, we deduce by the differential equation (3.2b)

$$\pi s_2 < z_2 - z_1 < \pi s_1.$$

Hence

$$(1) \quad z_2 - z_1 = \pi s_2 + \vartheta(s_1 - s_2)$$

where  $\vartheta \in (0, 1)$ . Put

$$(7.5a) \quad s_1 = \alpha_n^{-1/2}(z_1) + \vartheta_1^{(n)}, \quad s_2 = \alpha_n^{-1/2}(z_1) + \vartheta_2^{(n)}, \quad s_1 - s_2 = \vartheta_3^{(n)}.$$

From (7.4a) it follows for  $i = 1, 2, 3$

$$(2) \quad |\vartheta_i^{(n)}| < c_1 n^{-2}(na_n^{-3} + 1).$$

By (7.5a), (7.1a), (3.5a), (3.5b), (1) and (2) we deduce that

$$(7.5b) \quad z_2 - z_1 = \pi \alpha_n^{-1/2}(z_1) + \vartheta_4^{(n)} = \pi \varrho^{-\frac{1}{2}} \left( \frac{\pi}{2} - k_1 \right) + O(n^{-2}) + \vartheta_4^{(n)}$$

where  $\vartheta_4^{(n)}$  satisfies (2) for  $i = 4$ .

**7.6** The proof of (2.5a). It follows from (3.5a) for the polynomials  $J_n(x)$  that

$$(1) \quad \omega_n(\zeta) = \gamma \left( \frac{\pi}{2} - \zeta \right) + \frac{4\alpha^2 - 1}{4\zeta^2}.$$

Hence

$$(2) \quad \frac{\pi}{2} - \zeta \in J_n \Rightarrow |\omega_n(\zeta)| < c_1.$$

From (2) we deduce by a similar argument as in Section 7,4 that in this case

$$(3) \quad \delta_n < c_2 n^{-1} (a_n^{-3} + n^{-1}),$$

where  $\delta_n$  is defined by (7,4a).

By (2) we deduce

$$(4) \quad |\mathfrak{g}_i^{(n)}| < c_3 n^{-1} a_n^{-3} \quad (i = 1, 2, 3, 4),$$

where  $\mathfrak{g}_i^{(n)}$  is defined by equations (7,5a) and (7,5b). (2,5a) is a consequence of (7,5b) and (2).

7,7. The proof of (2,4b).

(2,4b) is a consequence of (2,3h) and (2,3i) for

$$(z_1, z_2) \subset \left( -\frac{\pi}{4}, \frac{\pi}{2} - \delta \right) \Rightarrow \alpha_n^{-1/2}(z_1) = \frac{1}{n} + O(n^{-2})$$

and

$$\delta = \frac{a_n}{n} \Rightarrow a_n = \delta n \Rightarrow a_n^{-3} = \delta^{-3} n^{-3}.$$

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