Convergence of Gaussian Quadrature Formulas for Power Orthogonal Polynomials^{*}

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Abstract In classical theorems on the convergence of Gaussian quadrature formulas for power orthogonal polynomials with respect to a weight w on $\mathbf{I} = (a, b)$, a function $G \in \mathbf{S}(w) := \{f : \int_{\mathbf{I}} |f(x)|w(x)dx < \infty\}$ satisfying the conditions $G^{(2j)}(x) \ge 0, x \in$ $(a,b), j = 0, 1, \cdots$, and growing as fast as possible as $x \to a+$ and $x \to b-$, plays an important role. But to find such a function G is often difficult and complicated. This implies that to prove convergence of Gaussian quadrature formulas, it is enough to find a function $G \in \mathbf{S}(w)$ with $G \ge 0$ satisfying

$$\sup_{n} \sum_{k=1}^{n} \lambda_{0kn} G(x_{kn}) < \infty$$

instead, where the x_{kn} 's are the zeros of the *n*th power orthogonal polynomial with respect to the weight w and λ_{0kn} 's are the corresponding Cotes numbers. Furthermore, some results of the convergence for Gaussian quadrature formulas involving the above condition are given.

Keywords Convergence, Gaussian quadrature formula, Freud weight 2000 MR Subject Classification 42C05, 41A55

1 Introduction and Main Results

Let w be a weight on $\mathbf{I} := (a, b), -\infty \leq a < b \leq \infty$, for which the moment problem possesses a unique solution. Denote by N and N_e the sets of positive and even positive integers, respectively. R stands for the set of real numbers. For each $n \in N$, let $m_{kn} \in N_e$, $k = 1, 2, \cdots$, n and $N_n = \sum_{k=1}^n m_{kn} - 1$. We always assume that $m = \max_{\substack{1 \leq k \leq n \\ n \in N}} m_{kn} < \infty$. Let $\mathbf{S}(w) := \{f : \int_{\mathbf{I}} |f(x)| w(x) dx < \infty\}$. The letters c, c_1, \cdots stand for positive constants, which may be different at different occurrences, even in subsequent formulas, unless otherwise indicated. Moreover, $C_n \sim D_n$ means that there are two constants c_1 and c_2 such that $c_1 \leq \frac{C_n}{D_n} \leq c_2$ for the relevant range of n.

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Definition 1.1 (see [1, p. 61]) Let w be a weight on I and let $f \in \mathbf{S}(w)$. Assume that there exist $s \in N_e$ and $C_0 \geq 1$ such that

$$|f(x)| \le C_0(1+x^s), \quad x \in \mathbf{I}.$$
 (1.1)

Then we write $f \in \mathbf{S}_0(w)$.

Definition 1.2 (see [5, Definition 1.1]) Let $w = e^{-Q}$, where $Q \in C(R)$ is even, Q'(x) > 0, $x \in (0, \infty)$, $Q'' \in C(0, \infty)$, and for some A, B > 0,

$$A \le \frac{(xQ'(x))'}{Q'(x)} \le B, \quad x \in (0,\infty).$$

Then we write $w \in \mathcal{F}'$.

Further, assume that A > 1, Q(0) = 0 and $Q' \in C[0, \infty)$. In this case, we write $w \in \mathcal{F}^*$.

A function $f: (c,d) \to (0,\infty)$ is said to be quasi-increasing (or quasi-decreasing) if there exists C > 0 such that

$$f(x) \le (\text{or} \ge) Cf(y), \quad c < x \le y < d$$

Definition 1.3 (see [3, p. 10]) Let a < 0 < b. Assume that $w = e^{-Q}$, where $Q : \mathbf{I} \to [0, \infty)$ satisfies the following properties:

(a) $Q' \in C(\mathbf{I})$ and Q(0) = 0.

- (b) Q' is non-decreasing in **I**.
- (c) We have

$$\lim_{t \to a+} Q(t) = \lim_{t \to b-} Q(t) = \infty.$$

(d) The function

$$T(t) := \frac{tQ'(t)}{Q(t)}, \quad t \neq 0$$

is quasi-decreasing in (a, 0) and quasi-increasing in (0, b), respectively. Moreover,

 $T(t) \ge \Lambda > 1, \quad t \in \mathbf{I} \setminus \{0\}.$

(e) There exists $\epsilon_0 \in (0, 1)$ such that for all $y \in \mathbf{I} \setminus \{0\}$,

$$T(y) \sim T\left(y\left[1 - \frac{\epsilon_0}{T(y)}\right]\right)$$

Then we write $w \in \mathcal{F}$.

Definition 1.4 (see [3, pp. 11–12]) Let $w \in \mathcal{F}$.

(f) Assume that there exist $C, \epsilon > 0$ such that for all $x \in \mathbf{I} \setminus \{0\}$,

$$\int_{x-\epsilon|x|/T(x)}^{x} \frac{|Q'(t) - Q'(x)|}{|t - x|^{3/2}} \mathrm{d}t \le C|Q'(x)| \left[\frac{T(x)}{|x|}\right]^{\frac{1}{2}}.$$

Then we write $w \in \mathcal{F}(\operatorname{Lip}_{\frac{1}{2}})$.

The numbers $a_{-t} := a_{-t}(Q) < 0 < a_t := a_t(Q), t > 0$ are defined by the equations

$$t = \frac{1}{\pi} \int_{a_{-t}}^{a_t} \frac{xQ'(x)}{[(x - a_{-t})(a_t - x)]^{\frac{1}{2}}} \mathrm{d}x$$

and

$$0 = \frac{1}{\pi} \int_{a_{-t}}^{a_t} \frac{Q'(x)}{[(x - a_{-t})(a_t - x)]^{\frac{1}{2}}} \mathrm{d}x.$$

For $w \in \mathcal{F}$ or \mathcal{F}' , and t > 0, we define

$$\begin{split} \delta_t &:= \frac{1}{2} (a_t + |a_{-t}|), \\ \eta_{\pm t} &:= \left[tT(a_{\pm t}) \sqrt{\frac{|a_{\pm t}|}{\delta_t}} \right]^{-\frac{2}{3}}, \\ \sigma_t(x) &:= \frac{1}{\pi^2} [(x - a_{-t})(a_t - x)]^{\frac{1}{2}} \int_{a_{-t}}^{a_t} \frac{[Q'(t) - Q'(x)] dt}{(t - x)[(t - a_{-t})(a_t - t)]^{\frac{1}{2}}} \end{split}$$

and

$$\varphi_t(x) := \begin{cases} \frac{|x - a_{-2t}| |x - a_{2t}|}{t\sqrt{[|x - a_{-t}| + |a_{-t}|\eta_{-t}][|x - a_t| + a_t\eta_t]}}, & x \in [a_{-t}, a_t], \\ \varphi_t(a_t), & x \in (a_t, b), \\ \varphi_t(a_{-t}), & x \in (a, a_{-t}). \end{cases}$$

Definition 1.5 (see [6, Definition 9.28, p. 169]) The generalized Jacobi weight W is defined by

$$W(x) = \prod_{i=1}^{r} |x - t_i|^{p_i}, \ |x| < 1, \quad W(x) = 0, \ |x| \ge 1,$$

$$-1 = t_r < t_{r-1} < \dots < t_1 = 1 \ (r \ge 2), \quad p_i > -1, \ i = 1, 2, \dots, r$$

The polynomial with $x_{kn} = x_{kn}(w), \ k = 1, 2, \cdots, n,$

$$P(w;x) = (x - x_{1n})(x - x_{2n}) \cdots (x - x_{nn}),$$

$$a = x_{n+1,n} < x_{nn} < x_{n-1,n} < \cdots < x_{1n} < x_{0n} = b$$

is said to be the nth power orthogonal polynomial, if it is a solution of the extremal problem

$$\int_{a}^{b} \prod_{k=1}^{n} (x - x_{kn})^{m_{kn}} w(x) \mathrm{d}x = \min_{a \le y_n \le y_{n-1} \le \dots \le y_1 \le b} \int_{a}^{b} \prod_{k=1}^{n} (x - y_k)^{m_{kn}} w(x) \mathrm{d}x.$$

It is well known that the solution of the above extremal problem admits the Gaussian quadrature formula

$$\int_{a}^{b} f(x)w(x)dx = \sum_{k=1}^{n} \sum_{j=0}^{m_{kn}-2} \lambda_{jkn} f^{(j)}(x_{kn}), \qquad (1.2)$$

which is exact for all $f \in \mathbf{P}_{N_n}$, where $\lambda_{jkn} := \lambda_{jkn}(w)$ are called the Cotes numbers. For $f \in \mathbf{S}(w)$,

$$Q_n(w; f) := \sum_{k=1}^n \lambda_{0kn}(w) f(x_{kn}(w)).$$
(1.3)

Our particular interest is the convergence

$$\lim_{n \to \infty} Q_n(w; f) = \int_a^b f(x) w(x) \mathrm{d}x.$$
(1.4)

We have the classical result of Shohat (see [1, Theorem 1.6, p. 93])

Theorem 1.1 (see [1, Theorem 1.6, p. 93]) Let w be a weight on $\mathbf{I} = R$. Let $m_{kn} \equiv 2$ and $f \in \mathbf{S}(w)$. Assume that G has all derivatives on \mathbf{I} and satisfies that

$$G^{(2j)}(x) \ge 0, \quad x \in \mathbf{I}, \ j = 0, 1, \cdots$$
 (1.5)

and

$$\lim_{x \to a+} \frac{f(x)}{G(x)} = \lim_{x \to b-} \frac{f(x)}{G(x)} = 0.$$
 (1.6)

Then (1.4) holds.

According to an inequality of Markov, the condition (1.5) implies

$$\sum_{k=1}^{n} \lambda_{0kn} G(x_{kn}) \le \int_{R} G(x) w(x) \mathrm{d}x.$$
(1.7)

A crucial and difficult problem is to find an entire functions $G \in \mathbf{S}(w)$ which satisfies (1.5) and grows as fast as possible as $x \to a+$ and $x \to b-$. Lubinsky [4] gives such a function for Freud weight $w \in \mathcal{F}'$,

$$G_Q(x) = \sum_{n=0}^{\infty} \left(\frac{x}{a_n}\right)^{2n} n^{-\frac{1}{2}} w(a_n)^{-1}.$$
 (1.8)

Theorem 1.2 (see [4, Theorem 1, Corollary 2 and (63)]) Let $w \in \mathcal{F}', \epsilon > 0$, and

$$\psi(x) = x^{-1-\epsilon} \text{ or } x^{-1}(\ln x)^{-1-\epsilon}, \cdots$$
 (1.9)

Then, for

$$Q^*(x) = Q(x) + \ln \psi(x), \tag{1.10}$$

we have $G_{Q^*} \in \mathbf{S}(w)$,

$$G_{Q^*}^{(2j)}(x) \ge 0, \quad x \ge 1, \quad j = 0, 1, \cdots$$
 (1.11)

and

$$G_{Q^*}(x) \sim \exp(Q(x))\psi(x), \quad x \to \infty.$$
 (1.12)

Let

$$d_{kn} := x_{kn} - x_{k+1,n}, \qquad k = 0, 1, \cdots, n,$$
$$\overline{d}_{kn} = \begin{cases} d_{1n}, & k = 1, \\ d_{n-1,n}, & k = n, \\ \max\{d_{k-1,n}, d_{kn}\}, & k = 2, \cdots, n-1 \end{cases}$$

and

$$D_n := \max_{1 \le k \le n} \overline{d}_{kn}. \tag{1.13}$$

Zhou (see [12, Theorem 3.1]) extends Theorem 1.1 to the generalized Gaussian quadrature for power orthogonal polynomials.

Theorem 1.3 (see [12, Theorem 3.1]) Let w be a weight on $\mathbf{I} = R$ and let $f \in \mathbf{S}(w)$. Assume that G has all derivatives on \mathbf{I} and for some constant C > 0, (1.5)–(1.6) and

$$|G^{(j)}(x)| \le CG(x), \quad x \in \mathbf{I}, \quad j = 1, 2, \cdots, m-2$$
 (1.14)

hold. If

$$\lim_{n \to \infty} D_n = 0, \tag{1.15}$$

then the relation (1.4) holds.

Here the condition (1.5) implies

$$\sum_{k=1}^{n} \sum_{j=0}^{m_{kn}-2} \lambda_{jkn} G^{(j)}(x_{kn}) \le \int_{a}^{b} G(x) w(x) \mathrm{d}x,$$
(1.16)

which together with (1.14)-(1.15) yields

$$\limsup_{n \to \infty} \sum_{k=1}^{n} \lambda_{0kn} G(x_{kn}) \le \int_{a}^{b} G(x) w(x) \mathrm{d}x.$$
(1.17)

As pointed out by Nevai in [7, p. 120], for unbounded functions, the quadrature sums need not be uniformly bounded, even if the corresponding integral is bounded. However, if f is dominated by a function $G \in \mathbf{S}(w)$ whose even order derivatives are nonnegative, then, by (1.7) and (1.16), the associated quadrature sums are always uniformly bounded. But to find a function $G \in \mathbf{S}(w)$ satisfying (1.5) is often difficult and complicated. Furthermore, to find a function $G \in \mathbf{S}(w)$ satisfying both (1.5) and (1.14) is more difficult and complicated in general. For example, the functions (1.1) and

$$G(x) = e^x, \quad x \in [0, \infty)$$

do have these properties.

We observe that to prove (1.4), it need not use (1.7) or (1.17) and is enough to use

$$\limsup_{n \to \infty} \sum_{k=1}^n \lambda_{0kn} G(x_{kn}) < \infty,$$

or equivalently,

$$\sup_{n} \sum_{k=1}^{n} \lambda_{0kn}(w) G(x_{kn}) = C_1 < \infty.$$
(1.18)

In this regard, following the main idea of Lubinsky in [4] with modifications, we will give some results of the convergence for Gaussian quadrature formulas involving the condition (1.18) instead of (1.5) and (1.14). The following result will play a basic role.

Theorem 1.4 Let w be a weight on \mathbf{I} . Assume that the relation (1.4) holds for all $f \in \mathbf{S}_0(w)$ and there exists a function $G \in \mathbf{S}(w)$ with $G \ge 0$ satisfying (1.18). If $f \in \mathbf{S}(w)$ satisfies (1.6), then (1.4) holds.

This theorem shows that to prove (1.4) for $f \in \mathbf{S}(w)$, it suffices to do two things:

- (a) Prove that the relation (1.4) holds for all $f \in \mathbf{S}_0(w)$.
- (b) Find a function $G \in \mathbf{S}(w)$ with $G \ge 0$ satisfying (1.6) and (1.18).

To do the first thing, let $a \leq c < d \leq b$ satisfy

$$\begin{cases} c = a, \quad a > -\infty, \\ c > a, \quad a = -\infty, \end{cases} \begin{cases} d = b, \quad d < \infty, \\ d < b, \quad d = \infty, \end{cases}$$
(1.19)

and put

$$D_n(c,d) := \max_{x_{kn} \in (c,d)} \overline{d}_{kn}$$

and

$$R_n(c,d) := \begin{cases} 0, & (c,d) = \mathbf{I}, \\ \max_{x_{kn} \in \mathbf{I} \setminus (c,d)} \frac{\overline{d}_{kn}}{|x_{kn}|}, & \text{otherwise.} \end{cases}$$

The following two theorems deal with the first thing.

Theorem 1.5 Let w be a weight on **I**. Further, when m > 2, assume that for some fixed interval (c, d),

$$\lim_{n \to \infty} D_n(c, d) = 0 \tag{1.20}$$

and

$$\lim_{n \to \infty} R_n(c,d) = 0. \tag{1.21}$$

Then (1.4) holds for all $f \in \mathbf{S}_0(w)$.

Theorem 1.6 Let w be a weight on **I**. Further, when m > 2 assume that (1.20) holds for every $(c, d) \subset \mathbf{I}$ satisfying (1.19) and

$$\sup_{n} D_n = D < \infty. \tag{1.22}$$

Then for $f \in \mathbf{S}_0(w)$,

$$\lim_{n \to \infty} \sum_{k=1}^{n} \lambda_{jkn} f^{(j)}(x_{kn}) = 0, \quad 1 \le j \le m - 2,$$
(1.23)

and the relation (1.4) holds.

Combining Theorems 1.4 and 1.6, we can get the following theorem.

Theorem 1.7 Let the assumptions of Theorem 1.6 hold. Let $f \in \mathbf{S}(w)$ and $G \in \mathbf{S}(w)$ with $G \ge 0$ satisfying (1.6) and (1.18). Then (1.4) holds.

Now we will find $G \in \mathbf{S}(w)$ with $G \ge 0$ satisfying (1.18). For $0 < \epsilon < 1$, write

$$\begin{cases} \psi_{\infty}(x) = (3+|x|)^{-1-\epsilon} \text{ or } (3+|x|)^{-1} [\ln(3+|x|)]^{-1-\epsilon}, \cdots, \\ \psi_{a}(x) = (x-a)^{\epsilon-1}, \\ \psi_{b}(x) = (b-x)^{\epsilon-1} \end{cases}$$
(1.24)

and

$$\psi(x) = \begin{cases}
\psi_{\infty}(x), & -a = b = \infty, \\
\psi_{a}(x)\psi_{\infty}(x), & -\infty < a < b = \infty, \\
\psi_{b}(x)\psi_{\infty}(x), & -\infty = a < b < \infty, \\
\psi_{a}(x)\psi_{b}(x), & -\infty < a < b < \infty.
\end{cases}$$
(1.25)

We choose

$$G(x) = u(x)^{-1}\psi(x), \quad u(x) \ge w(x), \quad \text{a.e. } x \in \mathbf{I}.$$
 (1.26)

Thus $G \ge 0$ and

$$\int_{\mathbf{I}} G(x) w(x) \mathrm{d} x \leq \int_{\mathbf{I}} \psi(x) \mathrm{d} x < \infty,$$

that is, $G \in \mathbf{S}(w)$. Then we have the following result which provides a way of proving (1.18).

Theorem 1.8 Let w be a weight on **I**. Let \mathbf{K}_{1n} and \mathbf{K}_{2n} be two disjoint subsets of the set $\{1, 2, \dots, n\}$ with $\mathbf{K}_{1n} \cup \mathbf{K}_{2n} = \{1, 2, \dots, n\}$. Let G be given by (1.26). Assume that for certain positive numbers C_2 and C_3 ,

$$\lambda_{0kn} \le C_2 u(x_{kn}) \min\{d_{kn}, d_{k-1,n}\}, \quad k \in \mathbf{K}_{1n}$$
(1.27)

and

$$\sup_{n} \sum_{k \in \mathbf{K}_{2n}} \lambda_{0kn}(w) G(x_{kn}) \le C_3.$$
(1.28)

Then (1.18) holds.

Applying Theorem 1.8, we can obtain the following three theorems, the last one of which needs some modifications.

Theorem 1.9 Let $w \in \mathcal{F}(\operatorname{Lip}_{\frac{1}{2}})$ and $m_{kn} \equiv 2$. Then for $G(x) = w(x)^{-1}\psi(x)$, (1.18) holds. Furthermore, if $f \in \mathbf{S}(w)$ satisfies (1.6), then (1.4) holds.

Let

$$u(x) = \prod_{i=1}^{r} \left[|x - t_i| + \frac{1}{n} \right]^{q_i},$$
(1.29)

where

$$q_{i} = \begin{cases} p_{i}, & i = 1, r, \\ p_{i}, & p_{i} < 0, \ 2 \le i \le r - 1, \\ 0, & \text{otherwise.} \end{cases}$$
(1.30)

Theorem 1.10 Let W be a generalized Jacobi weight on (-1, 1) and let $m_{kn} \equiv m$. Assume that $G \in \mathbf{S}(W)$ with $G \geq 0$ having the form (1.26), where ψ and u are given by (1.25) and (1.29) with -a = b = 1, respectively. If $f \in \mathbf{S}(w)$ satisfies (1.6) with -a = b = 1, then (1.4) holds.

Theorem 1.11 Let $w \in \mathcal{F}^*$, $m_{kn} \equiv m$, and

$$G(x) = \frac{1}{[1 + |x|^{B(\frac{2}{3}m-1)+1}]w(x)}.$$
(1.31)

Further when m > 2, assume $A \ge \frac{3}{2}$. If $f \in \mathbf{S}(w)$ satisfies (1.6), then (1.4) holds.

We shall give some auxiliary lemmas in Section 2 and the proofs of the theorems in Section 3.

2 Auxiliary Lemmas

Lemma 2.1 (see [8, Theorem 4.1.3, p. 43]) Let w be a weight on **I**. If $m_k - j \in N_e$, $j < i < m_k$ and $1 \le k \le n$, then

$$|\lambda_{ikn}| \le \frac{j!}{i!} \overline{d}_{kn}^{i-j} \lambda_{jkn}.$$
(2.1)

Since by Theorem 4.1.2 in [8, p. 42]

$$\lambda_{0kn} > 0, \quad k = 1, 2, \cdots, n,$$
(2.2)

according to Theorem 1.1 in [1, p. 89], we can obtain the following lemma.

Lemma 2.2 Let w be a weight on **I**. If the relation (1.4) holds for every polynomial, then the relation (1.4) holds for every $f \in \mathbf{S}_0(w)$.

For $m_{kn} \equiv m$, the functions $\lambda_{jn}(w; x)$, $j = 0, 1, \dots, m-1$ are defined to be the Christoffel type functions with respect to a weight w; in particular, $\lambda_n(w; x) := \lambda_{0n}(w; x)$ is the classical Christoffel function (see [8, Definition 5.1.1, pp. 75–76]).

Lemma 2.3 (see [3, Theorem 1.13, p. 20, Theorem 11.4, p. 315]) Let $w \in \mathcal{F}(\text{Lip}\frac{1}{2}), m_{kn} \equiv 2$ and C > 0. Then

$$\lambda_n(w;x) \sim w(x)\varphi_n(x), \quad x \in [a_{-n}(1+C\eta_{-n}), a_n(1+C\eta_n)]$$
(2.3)

and

$$d_{kn} \le c\varphi_n(x_{kn}), \quad k = 1, 2, \cdots, n-1.$$
 (2.4)

Lemma 2.4 (see [6, Theorem 6.3.28, p. 120] and [8, Theorem 5.3, p. 97]) Let $m_{kn} \equiv m$ and $w \sim W$, a.e., where W is defined in Definition 1.5. Then with the constants associated with the symbol \sim depending on w and m,

$$\lambda_{jn}(w;x) \sim \frac{1}{n} W_n(x) \Delta_n(x)^j, \quad x \in [-1,1], \ m-j \in N_e,$$
(2.5)

where

$$W_n(x) = \left[(1-x)^{\frac{1}{2}} + \frac{1}{n} \right]^{2p_1+1} \left[(1+x)^{\frac{1}{2}} + \frac{1}{n} \right]^{2p_r+1} \prod_{i=2}^{r-1} \left[|x-t_i| + \frac{1}{n} \right]^{p_i}.$$

Lemma 2.5 (see [6, Theorem 9.22, pp. 166–167] and [10, Theorem 1.1]) Let the assumptions of Lemma 2.4 hold. Then, with the constants associated with the symbol \sim depending on w and m,

$$\theta_{k+1,n} - \theta_{kn} \sim \frac{1}{n}, \quad k = 0, 1, \cdots, n,$$
(2.6)

where

$$x_{kn} = \cos \theta_{kn}, \quad 0 \le \theta_{kn} \le \pi.$$

Lemma 2.6 (see [2, Theorem 1.1] and [9, Theorem 1.3]) Let $w \in \mathcal{F}^*$, d > 0, $m_{kn} \equiv m$ and $m - j \in N_e$. Then for $x \in R$,

$$\lambda_{jn}(w^m, m, x) \ge \begin{cases} c\left(\frac{a_n}{n}\right)^{j+1} w(x)^m \phi_n(x)^{-\frac{1}{2}}, & j = 0, \\ c\left(\frac{a_n}{n}\right)^{j+1} w(x)^m, & otherwise, \end{cases}$$
(2.7)

and for $|x| \le a_n(1 + dn^{-\frac{2}{3}})$,

$$\lambda_{jn}(w^m, m, x) \le c \left(\frac{a_n}{n}\right)^{j+1} w(x)^m \phi_n(x)^{\frac{1-m}{2}},$$
(2.8)

where

$$\phi_n(x) := \phi_n(Q, x) := \max\left\{n^{-\frac{2}{3}}, 1 - \frac{|x|}{a_n(Q)}\right\} = \max\left\{n^{-\frac{2}{3}}, 1 - \frac{|x|}{a_n}\right\}.$$

Lemma 2.7 (see [3, Theorem 1.19, pp. 22–23] and [11, Theorem 1.1]) Let $w \in \mathcal{F}^*$ and $m_{kn} \equiv m$. Then for $1 \leq k \leq n-1$,

$$x_{kn} - x_{k+1,n} \le c \frac{a_n}{n} \phi_n(x_{kn})^{-\frac{1}{2}}$$
(2.9)

and

$$x_{kn} - x_{k+1,n} \ge \begin{cases} c\frac{a_n}{n}\phi_n(x_{kn})^{-\frac{1}{2}}, & m = 2, \\ c\frac{a_n}{n}\phi_n(x_{kn})^{\frac{m-2}{2}}, & m \ge 4. \end{cases}$$
(2.10)

Lemma 2.8 (see [3, Theorem 5.7, pp. 125–126]) Let $w \in \mathcal{F}(\operatorname{Lip}_{\frac{1}{2}})$ and $C_4 > 0$. Then if there exists t_0 such that for $t > t_0$, $x, y \in \mathbf{I}$ and

$$|y - x| \le C_4 \varphi_t(x), \tag{2.11}$$

we have

$$\varphi_t(x) \sim \varphi_t(y). \tag{2.12}$$

Lemma 2.9 (see [2, Lemma 5.1]) Let $w \in \mathcal{F}^*$. Then

$$Q'(1)x^{A-1} \le Q'(x) \le Q'(1)x^{B-1}, \quad x \in [1,\infty),$$
(2.13)

$$\frac{Q'(1)}{A}x^A \le Q(x) \le \frac{Q'(1)}{B}x^B, \qquad x \in [0,\infty),$$
(2.14)

$$a_1 n^{\frac{1}{B}} \le a_n \le a_1 n^{\frac{1}{A}}.$$
(2.15)

3 Proof of Theorems

3.1 Proof of Theorem 1.4

Given an arbitrary number $\epsilon > 0$, with the help of (1.6), we may choose a subinterval (c, d) satisfying (1.19), such that

$$|f(x)| \le \epsilon G(x), \quad x \in \mathbf{I} \setminus (c, d). \tag{3.1}$$

Put

$$f_{c,d}(x) = \begin{cases} f(x), & x \in (c,d), \\ 0, & x \in \mathbf{I} \setminus (c,d) \end{cases}$$

Clearly, $f_{c,d} \in \mathbf{S}_0(w)$. By the assumptions of Theorem 1.4,

$$\lim_{n \to \infty} \sum_{x_{kn} \in (c,d)} \lambda_{0kn} f(x_{kn})$$

$$= \lim_{n \to \infty} \sum_{k=1}^{n} \lambda_{0kn} f_{c,d}(x_{kn})$$

$$= \int_{a}^{b} f_{c,d}(x) w(x) dx$$

$$= \int_{c}^{d} f(x) w(x) dx.$$
(3.2)

On the other hand, by (1.18) and (3.1),

$$\left|\sum_{x_{kn}\in\mathbf{I}\setminus(c,d)}\lambda_{0kn}f(x_{kn})\right| \leq \sum_{x_{kn}\in\mathbf{I}\setminus(c,d)}\lambda_{0kn}\left|f(x_{kn})\right|$$
$$\leq \epsilon \sum_{k=1}^{n}\lambda_{0kn}G(x_{kn})\leq C_{1}\epsilon.$$
(3.3)

Since ϵ is arbitrary, (1.4) follows from (3.2)–(3.3).

3.2 Proof of Theorem 1.5

For the case when I = R, this theorem is given in [8, Theorem 4.6.1, p. 67]. So, to prove the present theorem, it needs only to put

$$w^*(x) = \begin{cases} w(x), & x \in \mathbf{I}, \\ 0, & x \in R \setminus \mathbf{I} \end{cases}$$

Then applying that theorem in [8], we obtain the present one.

3.3 Proof of Theorem 1.6

If $-\infty < a < b < \infty$, then by definition, $R_n(c, d) = 0$ and the relation (1.4) follows from Theorem 1.5. Meanwhile, by (1.4), (1.20) and (2.1), for $1 \le j \le m - 2$,

$$\lim_{n \to \infty} \left| \sum_{k=1}^n \lambda_{jkn} f(x_{kn}) \right| \le \lim_{n \to \infty} D_n(c,d)^j \sum_{k=1}^n \lambda_{0kn} |f(x_{kn})| = 0.$$

This proves (1.23).

Now let $a = -\infty$ or $b = \infty$. Choose

$$r = s + m$$
, $c_0 = r(r-1)\cdots(r-m+3)$, $c_1 = [D(1+c_0)]^{-1}$, $c_2 = C_0(1+c_1^{-r})$

and

$$G(x) = c_2[1 + (c_1 x)^r], \quad x \in \mathbf{I},$$
(3.4)

where s, C_0 and D are given by (1.1) and (1.22), respectively. For $1 \le j \le m-2$,

$$|G^{(j)}(x)| = c_1^j c_2 r(r-1) \cdots (r-j+1) |c_1 x|^{r-j} \le c_0 c_1^j c_2 [1+(c_1 x)^r] = c_0 c_1^j G(x).$$

Therefore

$$|G^{(j)}(x)| \le c_0 c_1^j G(x), \quad x \in \mathbf{I}, \ j = 0, 1, \cdots, m - 2.$$
(3.5)

Since G is a polynomial, for n large enough such that $N_n \ge r$, we have

$$\int_{a}^{b} G(x)w(x)\mathrm{d}x = \sum_{k=1}^{n} \sum_{j=0}^{m_{kn}-2} \lambda_{jkn} G^{(j)}(x_{kn}).$$
(3.6)

On the other hand, by (1.22), (2.1) and (3.5),

$$\left|\sum_{k=1}^{n}\sum_{j=1}^{m_{kn}-2}\lambda_{jkn}G^{(j)}(x_{kn})\right| \leq c_0\sum_{k=1}^{n}\sum_{j=1}^{m_{kn}-2}(c_1D)^j\lambda_{0kn}G(x_{kn})$$
$$\leq c_0\left[\sum_{j=1}^{m-2}(c_1D)^j\right]\sum_{k=1}^{n}\lambda_{0kn}G(x_{kn})$$
$$= c_0\frac{c_1D[1-(c_1D)^{m-2}]}{1-c_1D}\sum_{k=1}^{n}\lambda_{0kn}G(x_{kn})$$
$$= [1-(1+c_0)^{2-m}]\sum_{k=1}^{n}\lambda_{0kn}G(x_{kn}),$$

which, together with (3.6), gives

$$\sum_{k=1}^{n} \lambda_{0kn} G(x_{kn}) \le (1+c_0)^{m-2} \int_a^b G(x) w(x) \mathrm{d}x.$$

Hence (1.18) holds.

Let us prove (1.23). It follows from (1.1) and (3.4) that

$$|f(x)| \le \frac{c_2}{1 + c_1^{-r}} (1 + x^s) = c_2 \Big[\frac{1}{1 + c_1^{-r}} + \frac{c_1^{-s}}{1 + c_1^{-r}} (c_1 x)^s \Big].$$

Since r > s, we see $\frac{c_1^{-s}}{(1+c_1^{-r})} \le 1$. Hence the above inequalities yield

$$|f(x)| \le G(x), \quad x \in \mathbf{I}. \tag{3.7}$$

Meanwhile, since r > s, for an arbitrary number $\epsilon > 0$, there is a subinterval (c, d) satisfying (1.19) such that (3.1) holds. By virtue of (1.18), (1.22), (2.1) and (3.1), we see that for $1 \le j \le m-2$,

$$\left|\sum_{k=1}^{n} \lambda_{jkn} f(x_{kn})\right| \leq \sum_{x_{kn} \in (c,d)} \lambda_{jkn} |f(x_{kn})| + \sum_{x_{kn} \in \mathbf{I} \setminus (c,d)} \lambda_{jkn} |f(x_{kn})|$$
$$\leq D_n(c,d)^j \sum_{x_{kn} \in (c,d)} \lambda_{0kn} G(x_{kn}) + D^j \epsilon \sum_{x_{kn} \in \mathbf{I} \setminus (c,d)} \lambda_{0kn} G(x_{kn})$$
$$\leq \left[D_n(c,d)^j + D^j \epsilon\right] \sum_{k=1}^{n} \lambda_{0kn} G(x_{kn})$$
$$\leq C_1 \left[D_n(c,d)^j + D^j \epsilon\right],$$

which, together with (1.20), implies

$$\limsup_{n \to \infty} \Big| \sum_{k=1}^n \lambda_{jkn} f(x_{kn}) \Big| \le C_1 D^j \epsilon.$$

Since ϵ is arbitrary, we obtain (1.23).

Now for $f(x) = x^p$, $p \in N$, (1.1) with s = 2p holds. Meanwhile, for $N_n \ge p$ we have (1.2), which by (1.23) implies (1.4). This shows that (1.4) holds for every polynomial. Applying Lemma 2.2, the relation (1.4) holds for all $f \in \mathbf{S}_0(w)$.

3.4 Proof of Theorem 1.7

Apply Theorem 1.4 and Theorem 1.6.

3.5 Proof of Theorem 1.8

Let
$$\mathbf{I}_{kn} = (x_{k+1,n}, x_{kn}), \ k = 0, 1, \cdots, n.$$
 For $k \in \mathbf{K}_{1n}$, by (1.25)–(1.27),

$$\lambda_{0kn}G(x_{kn}) \leq C_2\psi(x_{kn})\min\{d_{k-1,n}, d_{kn}\}$$
$$= C_2\min\Big\{\int_{\mathbf{I}_{kn}}\psi(x_{kn})\mathrm{d}x, \int_{\mathbf{I}_{k-1,n}}\psi(x_{kn})\mathrm{d}x\Big\}.$$
(3.8)

With the help of (1.28), it is enough to show

$$\sup_{n} \sum_{k \in \mathbf{K}_{1n}} \lambda_{0kn} G(x_{kn}) < \infty.$$

To this end we separate the proof into four cases.

Case 1 $-a = b = \infty$. In this case, $\psi(x)$ is increasing on $(-\infty, 0]$ and decreasing on $[0, \infty)$, respectively. So $\psi(x)$ is increasing on $\mathbf{I}_{k-1,n}$, if $x_{k-1,n} \leq 0$ and decreasing on \mathbf{I}_{kn} , if $x_{k+1,n} \geq 0$, respectively. Thus

$$\psi(x_{kn}) \leq \psi(x), \quad x \in \mathbf{I}_{k-1,n} \text{ and } x_{k-1,n} \leq 0, \text{ or } x \in \mathbf{I}_{kn} \text{ and } x_{k+1,n} \geq 0.$$

Hence by (3.8),

$$\lambda_{0kn}G(x_{kn}) \leq \begin{cases} C_2 \int_{\mathbf{I}_{k-1,n}} \psi(x) \mathrm{d}x, & x_{k-1,n} \leq 0, \\ C_2 \int_{\mathbf{I}_{kn}} \psi(x) \mathrm{d}x, & x_{k+1,n} \geq 0. \end{cases}$$

Then

$$\sum_{k \in \mathbf{K}_{1n}} \lambda_{0kn} G(x_{kn}) = \sum_{\substack{k \in \mathbf{K}_{1n} \\ x_{k-1,n} \leq 0}} \lambda_{0kn} G(x_{kn}) + \sum_{\substack{k \in \mathbf{K}_{1n} \\ x_{k+1,n} < 0 \leq x_{k-1,n} \geq 0}} \lambda_{0kn} G(x_{kn})$$

$$+ \sum_{\substack{k \in \mathbf{K}_{1n} \\ x_{k+1,n} < 0 \leq x_{k-1,n} \leq 0}} \int_{\mathbf{I}_{k-1,n}} \psi(x) dx + \sum_{\substack{k \in \mathbf{K}_{1n} \\ x_{k+1,n} \geq 0}} \int_{\mathbf{I}_{kn}} \psi(x) dx$$

$$+ \sum_{\substack{k \in \mathbf{K}_{1n} \\ x_{k+1,n} < 0 \leq x_{k-1,n} \leq 0}} \psi(x_{kn}) d_{kn} \Big]$$

$$\leq C_2 \Big[2 \int_a^b \psi(x) dx + \psi(0) \sum_{\substack{k \in \mathbf{K}_{1n} \\ x_{k+1,n} < 0 \leq x_{k-1,n} \leq 0}} d_{kn} \Big] \leq c < \infty,$$

because the last sum is equal to $x_{k-1,n} - x_{k+1,n}$ satisfying $x_{k+1,n} < 0 < x_{k-1,n}$, which must be uniformly finite .

Case $\mathbf{2} - \infty < a < b = \infty$. In this case $\psi(x) \leq (x - a)^{\epsilon - 1}$ and hence

$$\sum_{k \in \mathbf{K}_{1n}} \lambda_{0kn} G(x_{kn}) \leq C_2 \sum_{k \in \mathbf{K}_{1n}} \int_{\mathbf{I}_{kn}} (x_{kn} - a)^{\epsilon - 1} \mathrm{d}x$$
$$\leq C_2 \sum_{k \in \mathbf{K}_{1n}} \int_{\mathbf{I}_{kn}} (x - a)^{\epsilon - 1} \mathrm{d}x$$
$$\leq C_2 \int_a^b (x - a)^{\epsilon - 1} \mathrm{d}x.$$

Case 3 $-\infty = a < b < \infty$. In this case $\psi(x) \le (b-x)^{\epsilon-1}$ and hence

$$\sum_{k \in \mathbf{K}_{1n}} \lambda_{0kn} G(x_{kn}) \le C_2 \sum_{k \in \mathbf{K}_{1n}} \int_{\mathbf{I}_{k-1,n}} (b-x)^{\epsilon-1} \mathrm{d}x \le C_2 \int_a^b (b-x)^{\epsilon-1} \mathrm{d}x.$$

Case 4 $-\infty < a < b < \infty$. In this case letting $h = \frac{b-a}{2}$ and $d = \frac{b+a}{2}$, we have

$$\psi(x) \le \begin{cases} [h(x-a)]^{\epsilon-1}, & x \le d, \\ [h(b-x)]^{\epsilon-1}, & x > d. \end{cases}$$

 So

$$\sum_{k \in \mathbf{K}_{1n}} \lambda_{0kn} G(x_{kn})$$

$$\leq C_2 \Big[\sum_{\substack{k \in \mathbf{K}_{1n} \\ x_{kn} \leq d}} \psi(x_{kn}) \mathbf{d}_{kn} + \sum_{k \in \mathbf{K}_{1n}, x_{kn} > d} \psi(x_{kn}) \mathbf{d}_{k-1,n} \Big]$$

$$\leq c \Big[\sum_{\substack{k \in \mathbf{K}_{1n} \\ x_{kn} \leq d}} \int_{\mathbf{I}_{kn}} (x-a)^{\epsilon-1} \mathbf{d}x + \sum_{k \in \mathbf{K}_{1n}, x_{kn} > d} \int_{\mathbf{I}_{k-1,n}} (b-x)^{\epsilon-1} \mathbf{d}x \Big]$$

$$\leq c \int_{a}^{b} \Big[(x-a)^{\epsilon-1} + (b-x)^{\epsilon-1} \Big] \mathbf{d}x.$$

This completes the proof.

3.6 Proof of Theorem 1.9

The relation (1.27) with u = w and $\mathbf{K}_{1n} = \{1, 2, \dots, n\}$ follows immediately from (2.3)–(2.4) and (2.12). Then applying Theorem 1.8, we obtain (1.18).

Meanwhile, for a polynomial f and $N_n \ge \deg f$, we have

$$\sum_{k=1}^{n} \lambda_{0kn} f(x_{kn}) = \int_{\mathbf{I}} f(x) w(x) \mathrm{d}x.$$

Thus (1.4) is true for this polynomial f. Applying Lemma 2.2, we conclude that (1.4) holds for all $f \in \mathbf{S}_0(w)$. Then according to Theorem 1.4, the relation (1.4) holds for the given function f.

3.7 Proof of Theorem 1.10

We observe that

$$\left[(1-x)^{\frac{1}{2}} + \frac{1}{n} \right]^{2p_1+1} \left[(1+x)^{\frac{1}{2}} + \frac{1}{n} \right]^{2p_r+1}$$

$$= \left[(1-x)^{\frac{1}{2}} + \frac{1}{n} \right] \left[(1+x)^{\frac{1}{2}} + \frac{1}{n} \right] \left[(1-x)^{\frac{1}{2}} + \frac{1}{n} \right]^{2p_1} \left[(1+x)^{\frac{1}{2}} + \frac{1}{n} \right]^{2p_r}$$

$$\leq cn\Delta_n(x) \left[(1-x) + \frac{1}{n} \right]^{p_1} \left[(1+x) + \frac{1}{n} \right]^{p_r}.$$

Hence

$$W_n(x) \le cn\Delta_n(x)\prod_{i=1}^r \left[|x-t_i| + \frac{1}{n}\right]^{p_i}.$$

Meanwhile, by Lemma 4.5.6 in [8, p. 66], the relation (2.6) means

$$d_{kn} \sim \Delta_n(x_{kn}), \quad k = 0, 1, \cdots, n.$$
(3.9)

Then by (2.5) and (3.9),

$$\lambda_{0kn} \le c\Delta_n(x) \prod_{i=1}^r \left[|x - t_i| + \frac{1}{n} \right]^{p_i} \le c \prod_{i=1}^r \left[|x - t_i| + \frac{1}{n} \right]^{p_i} \min\{d_{kn}, d_{k-1,n}\}.$$
 (3.10)

Now choose G satisfying (1.26), where u is given by (1.29)–(1.30). Then $G \in \mathbf{S}(w)$. Moreover, by (1.29)–(1.30) and (3.10), the relation (1.27) with $\mathbf{K}_{1n} = \{1, 2, \dots, n\}$ is true. Applying Theorems 1.6 and 1.8, we obtain (1.4) and (1.18).

3.8 Proof of Theorem 1.11

By (1.31), (2.8) and (2.10)

$$\begin{split} \lambda_{0kn} G(x_{kn}) &\leq c \frac{a_n}{n} W(x_{kn})^m \phi_n(x_{kn})^{\frac{1-m}{2}} G(x_{kn}) \\ &\leq c W(x_{kn})^m G(x_{kn}) \phi_n(x_{kn})^{\frac{3}{2}-m} \mathbf{d}_{kn} \\ &\leq c \frac{\phi_n(x_{kn})^{\frac{3}{2}-m}}{1+x_{kn}^{B(\frac{2m}{3}-1)+1}} \mathbf{d}_{kn} \\ &\leq c \int_{\mathbf{I}_{kn}} \frac{\phi_n(x_{kn})^{\frac{3}{2}-m}}{1+x_{kn}^{B(\frac{2m}{3}-1)+1}} \mathbf{d}x. \end{split}$$

By the definition of ϕ_n we see that for $x_{k+1,n} \ge 0$, $\phi_n(x_{kn}) \le \phi_n(x_{k+1,n})$. Hence the above inequalities yield

$$\lambda_{0kn}G(x_{kn}) \le c \int_{\mathbf{I}_{kn}} \frac{\phi_n(x_{k+1,n})^{\frac{3}{2}-m}}{1+x_{kn}^{B(\frac{2m}{3}-1)+1}} \mathrm{d}x.$$
(3.11)

Since the functions $\phi_n(x)^{\frac{3}{2}-m}$ and $\frac{1}{1+x^{B(\frac{2m}{3}-1)+1}}$ are increasing and decreasing on $[0,\infty)$, respectively, we have that for $x_{k+1,n} \ge 0$,

$$\phi_n(x_{k+1,n})^{\frac{3}{2}-m} \le \phi_n(x)^{\frac{3}{2}-m}, \quad x \in \mathbf{I}_{kn}$$

and

$$\frac{1}{1+x_{kn}^{B(\frac{2m}{3}-1)+1}} \le \frac{1}{1+x^{B(\frac{2m}{3}-1)+1}}, \quad x \in \mathbf{I}_{kn}.$$

Therefore, the inequality (3.11) gives

$$\lambda_{0kn}G(x_{kn}) \le c \int_{\mathbf{I}_{kn}} \frac{\phi_n(x)^{\frac{3}{2}-m}}{1+x^{B(\frac{2m}{3}-1)+1}} \mathrm{d}x$$

which implies (E[t] stands for the integral part of the number t)

$$\sum_{k=1}^{n} \lambda_{0kn} G(x_{kn}) \leq 2 \sum_{x_{k+1,n} \geq 0} \lambda_{0kn} G(x_{kn}) + \lambda_{0,E[\frac{n}{2}],n} G(x_{E[\frac{n}{2}],n})$$
$$\leq c \sum_{x_{k+1,n} \geq 0} \int_{\mathbf{I}_{kn}} \frac{\phi_n(x)^{\frac{3}{2}-m}}{1+x^{B(\frac{2m}{3}-1)+1}} \mathrm{d}x + cD_n \phi_n(0)^{\frac{3}{2}-m}$$
$$\leq c \int_0^\infty \frac{\phi_n(x)^{\frac{3}{2}-m}}{1+x^{B(\frac{2m}{3}-1)+1}} \mathrm{d}x + cD_n := cS_n + cD_n.$$

By (2.13)–(2.15), for $a_n \ge 1$,

$$a_n \le \frac{BQ(a_n)}{Q'(a_n)} \le \frac{BQ(a_n)}{Q'(1)a_n^{A-1}} \le \frac{cBn}{Q'(1)a_n^{A-1}}$$

Hence

$$a_n \le \left[\frac{cB}{Q'(1)}\right]^{\frac{1}{A}} n^{\frac{1}{A}}.$$

Since $A \geq \frac{3}{2}$, we get $a_n \leq cn^{\frac{2}{3}}$. Noticing that $\phi_n(x) \geq n^{-\frac{2}{3}}$, we conclude

$$d_{kn} \le ca_n n^{-\frac{2}{3}} \le c$$

which proves (1.22). To prove (1.18), we have to show that

$$S = \sup_{n} S_n < \infty.$$

To this end we separate S_n into two parts

$$S_n = \int_{0 \le x \le \frac{a_n}{2}} \frac{\phi_n(x)^{\frac{3}{2}-m}}{1+x^{B(\frac{2m}{3}-1)+1}} \mathrm{d}x + \int_{x > \frac{a_n}{2}} \frac{\phi_n(x)^{\frac{3}{2}-m}}{1+x^{B(\frac{2m}{3}-1)+1}} \mathrm{d}x := S_{1n} + S_{2n}.$$

It is easy to see that

$$S_{1n} \leq 2^{m-\frac{3}{2}} \int_{0 \leq x \leq \frac{a_n}{2}} \frac{1}{1 + x^{B(\frac{2m}{3} - 1) + 1}} \mathrm{d}x \leq 2^{m-\frac{3}{2}} \int_0^\infty \frac{1}{x^{B(\frac{2m}{3} - 1) + 1}} \mathrm{d}x < \infty.$$

To estimate S_{2n} , we use (2.15) to get

$$S_{2n} \le cn^{\frac{2m}{3}-1} \int_{x > \frac{a_n}{2}} \frac{1}{1+x^{B(\frac{2m}{3}-1)+1}} \mathrm{d}x \le cn^{\frac{2m}{3}-1} \int_{x > \frac{a_n}{2}} \frac{1}{x^{B(\frac{2m}{3}-1)+1}} \mathrm{d}x$$
$$= cn^{\frac{2m}{3}-1} a_n^{B(\frac{2m}{3}-1)} \le c.$$

This proves (1.18).

By means of (2.9) we get (1.20). Then applying Theorem 1.6, we conclude that (1.4) holds for all $f \in \mathbf{S}_0(w)$. Further, using Theorem 1.4, we see that (1.4) holds for all $f \in \mathbf{S}(w)$ satisfying (1.6).

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