ORTHOGONAL POLYNOMIALS FOR EXPONENTIAL WEIGHTS $x^{2\rho}e^{-\rho(x)}$ ON $[0, d)$

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ABSTRACT. Let $I = [0, d)$, where $d$ is finite or infinite. Let $W_\rho (x) = x^\rho \exp (-Q(x))$, where $\rho > -\frac{1}{2}$ and $Q$ is continuous and increasing on $I$, with limit $\infty$ at $d$. We study the orthonormal polynomials associated with the weight $W_\rho^2$, obtaining bounds on the orthonormal polynomials, zeros, and Christoffel functions. In addition, we obtain restricted range inequalities.

1. INTRODUCTION AND RESULTS

Let

(1.1) $I = [0, d),$

where $0 < d \leq \infty$. Let $Q : I \to [0, \infty)$, and

(1.2) $W = \exp (-Q).$

We call $W$ an exponential weight on $I$. Typical examples would be

$W (x) := \exp (-x^\alpha), \ x \in [0, \infty),$

where $\alpha > \frac{1}{2}$ or

$W (x) = \exp (- (1 - x)^{-\alpha}), \ x \in [0, 1),$

where $\alpha > 0$. For $\rho > -\frac{1}{2}$, we set

$W_\rho (x) := x^\rho W (x), \ x \in I.$

The orthonormal polynomial of degree $n$ for $W^2$ is denoted by $p_n (W^2, x)$ or just $p_n (x)$. That for $W_\rho^2$ is denoted by $p_n (W_\rho^2, x)$ or just $p_{n, \rho} (x)$. Thus

(1.3) $\int_I p_{n, \rho} (x) p_{m, \rho} (x) x^{2\rho} W^2 (x) \, dx = \delta_{mn}$

and

$p_{n, \rho} (x) = \gamma_{n, \rho} x^n + ...,$

where $\gamma_{n, \rho} = \gamma_n (W_\rho^2) > 0.$

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There is a very substantial body of research dealing with exponential weights on a subset of the real line, especially as regards the associated potential theory, weighted approximation, and orthonormal polynomials. For some recent references on orthogonal polynomials for exponential weights, and especially their asymptotics and quantitative estimates, the reader may consult [2], [3], [5], [6], [7], [9], [20], [21], [23].

In our recent monograph [7], we dealt with exponential weights on a real interval \((c, d)\) containing 0 in its interior. A typical example would be the weight

\[
W(x) = \begin{cases} 
\exp(-|x|^\alpha), & x \in (-\infty, 0) \\
\exp(-|x|^\beta), & x \in [0, \infty) 
\end{cases}
\]

where \(\alpha, \beta > 1\). In all cases, the exponent \(Q\) grows to \(\infty\) at both endpoints of the interval.

In this paper, we look at the “one-sided” case where \(Q\) increases from 0 at 0 to \(\infty\) at \(d\). This may be thought of as a limiting case of the two-sided case, in which the exponent to the left of 0 grows to \(\infty\). However, the results of [7] cannot be applied through such a limit, as the constants in the estimates there are not known to be uniform in the weight. Moreover, there are significant differences in even the formulation of the results - just as there are for the Laguerre and Hermite weights. Nevertheless, we can use the results from [7] by defining an even weight corresponding to the one-sided weight.

Given \(I\) and \(W\) as in (1.1) and (1.2), we define

\[
I^* := (-\sqrt{d}, \sqrt{d})
\]

and for \(x \in I^*\),

\[
Q^*(x) := Q(x^2); \\
W^*(x) := \exp(-Q^*(x)).
\]

In the special case

\(I = [0, \infty)\) and \(Q(x) = x\),

this substitution gives the Hermite polynomials from Laguerre polynomials. In our case, if \(p_{2n}(W^{*2}, x)\) denotes the orthonormal polynomial of degree \(2n\) for \(W^{*2}\), this substitution yields the identity

\[
p_{n-\frac{1}{2}}(x^2) = p_n \left(W_{-\frac{1}{2}}^2, x^2\right) = p_{2n}(W^{*2}, x).
\]

Our main focus is bounds on \(p_{n,\rho}(x)\) and associated quantities. These include the zeros of \(p_{n,\rho}\), which we denote by

\[x_{n,\rho} < x_{n,n-1,\rho} < \ldots < x_{2n,\rho} < x_{1n,\rho},\]
and the Christoffel functions

$$\lambda_n(W^2, x) = \inf_{\text{deg}(P) \leq n-1} \frac{\int_I (PW)^2}{P^2(x)}.$$ 

Before stating some of our results, we need more notation. We say that \( f : I \to (0, \infty) \) is quasi-increasing if there exists \( C > 0 \) such that

$$f(x) \leq Cf(y), 0 < x < y < d.$$ 

Of course, any increasing function is quasi-increasing. The notation

$$f(x) \sim g(x)$$

means that there are positive constants \( C_1, C_2 \) such that for the relevant range of \( x \),

$$C_1 \leq f(x)/g(x) \leq C_2.$$ 

Similar notation is used for sequences and sequences of functions.

Throughout, \( C, C_1, C_2, \ldots \) denote positive constants independent of \( n, x, t \) and polynomials \( P \) of degree at most \( n \). We write \( C = C(\lambda) \), \( C \neq C(\lambda) \) to indicate dependence on, or independence of, a parameter \( \lambda \). The same symbol does not necessarily denote the same constant in different occurrences.

Following is our class of weights:

**Definition 1.1**

Let \( W = e^{-Q} \) where \( Q : I \to [0, \infty) \) satisfies the following properties:

(a) \( \sqrt{x}Q'(x) \) is continuous in \( I \), with limit 0 at 0 and \( Q(0) = 0 \);

(b) \( Q'' \) exists in \( (0, d) \), while \( Q''\) is positive in \( (0, \sqrt{d}) \);

(c)

$$\lim_{x \to d^-} Q(x) = \infty;$$

(d) The function

$$T(x) := \frac{xQ'(x)}{Q(x)}, x \in (0, d)$$

is quasi-increasing in \( (0, d) \), with

$$T(x) \geq \Lambda > \frac{1}{2}, x \in (0, d).$$

(e) There exists \( C_1 > 0 \) such that

$$\frac{|Q''(x)|}{Q'(x)} \leq C_1 \frac{Q'(x)}{Q(x)}, \text{ a.e. } x \in (0, d).$$
Then we write $W \in \mathcal{L}(C^2)$. If also there exists a compact subinterval $J$ of $I^*$, and $C_2 > 0$ such that

$$\frac{Q''(x)}{|Q'(x)|} \geq C_2 \frac{|Q''(x)|}{Q'(x)}, \text{ a.e. } x \in I^* \setminus J,$$

then we write $W \in \mathcal{L}(C^{2+})$.

Remarks
(a) The simplest case of the above definition is when $I = [0, \infty)$ and

$$C \geq T \geq \Lambda > \frac{1}{2} \text{ in } (0, \infty).$$

Thus,

$$T \sim 1 \text{ in } (0, \infty).$$

This is the one-sided version of the Freud case, for $T = O(1)$ forces $Q$ to be of at most polynomial growth. Moreover, $T$ is then automatically quasi-increasing in $(0, d)$. Typical examples then would be

$$Q(x) = Q_{\alpha}(x) = x^{\alpha}, \quad x \in [0, \infty)$$

where $\alpha > \frac{1}{2}$. For this choice, we see that

$$T(x) = \alpha, \quad x \in (0, \infty).$$

Note that for the case $\alpha = \frac{1}{2}$, which forms the boundary in the one-sided case between determinate and indeterminate weights, there are added complications in the behaviour of the orthonormal polynomials and related quantities. For this phenomenon in the case of even Freud weights, see, [4], [17] for example. This explains our restriction (1.6), namely $T \geq \Lambda > \frac{1}{2}$, which forces $Q$ to grow at least as fast as $x^{\Lambda} >> x^{1/2}$ if $I$ is unbounded. For such $Q$, most of our results for $p_n$ follow from results of Kasuga and Sakai [5]. They considered generalized Freud weights $|x|^{2p} \exp\left(-2Q^-(x)\right)$ on $\mathbb{R}$.

(b) A more general example satisfying the above conditions is

$$Q(x) = Q_{k,\alpha}(x) = \exp_k(x^{\alpha}) - \exp_k(0), \quad x \in [0, \infty)$$

where $\alpha > \frac{1}{2}$ and $k \geq 0$. Here we set

$$\exp_0(x) := x$$

and for $k \geq 1$,

$$\exp_k(x) = \underbrace{\exp(\exp(\exp...\exp(x)))}_{k \text{ times}}$$
is the $k$th iterated exponential. In particular,
\[ \exp_k(x) = \exp\left(\exp_{k-1}(x)\right). \]

(c) An example on the finite interval $I = [0, 1]$ is
\[ Q(x) = Q^{(k, \alpha)}(x) = \exp_k((1 - x)^{-\alpha}) - \exp_k(1), x \in [0, 1), \]
where $\alpha > 0$ and $k \geq 0$.

(d) The class $\mathcal{L}(C^2 +)$ was formulated in such a way that $W^* \in \mathcal{F}(C^2 +)$, the most explicit class of weights from [7]. We use the letter $\mathcal{L}$ to indicate that, analogous to the Laguerre weights, we are working on (a subset of) the positive real axis.

Potential theory plays a key role in analysis of exponential weights, and one of the important quantities there is the Mhaskar-Rakhmanov-Saff number $a_t$, [13], [19], [11], [20] defined for $t > 0$ as the positive root of the equation
\[ t = \frac{1}{\pi} \int_0^1 \frac{a_t u Q'(a_t u)}{\sqrt{u(1-u)}} du. \]
If $xQ'(x)$ is strictly increasing and continuous, with limits 0 and $\infty$ at 0 and $d$ respectively, $a_t$ is uniquely defined. Moreover, $a_t$ is an increasing function of $t \in (0, \infty)$, with
\[ \lim_{t \to \infty} a_t = d. \]
The interval
\[ \Delta_t = [0, a_t), t > 0, \]
plays a key role in analysis of weighted polynomials. For example, [12], [13], the Mhaskar-Saff identity asserts that if $P$ is a polynomial of degree $\leq n$, then
\[ \| Pe^{-Q} \|_{L_{\infty}(I)} = \| Pe^{-Q} \|_{L_{\infty}(0,a_n)} = \| Pe^{-Q} \|_{L_{\infty}(\Delta_n)} \]
and $a_n$ is, as $n \to \infty$, the "smallest" number for which this holds.

One of our main results is:

**Theorem 1.2**

*Let $\rho > -\frac{1}{2}$ and let $W \in \mathcal{L}(C^2)$. Let $p_{n,\rho}(x)$ be the $n$th orthonormal polynomial for the weight $W^n$. Then uniformly for $n \geq 1$,

\[ \sup_{x \in I} | p_{n,\rho}(x) | W(x) \left( x + \frac{a_n}{n^2} \right)^\rho | (x + a_n n^{-2})(a_n - x) |^{1/4} \sim 1. \]
We shall prove this in Section 8. Let
\begin{equation}
\eta_t = \left(tT(a_t)\right)^{-2/3}, \quad t > 0,
\end{equation}
and
\begin{equation}
\varphi_t(x) := \begin{cases} \frac{\sqrt{x+a_t t^{-3} a_t - x}}{t/\sqrt{x+a_t t^{-3} a_t - x + a_t \eta_t}}, & x \in [0, a_t]; \\ \varphi_t(a_t), & x > a_t; \\ \varphi_t(0), & x < 0. \end{cases}
\end{equation}

For the Christoffel functions, we shall prove:

**Theorem 1.3**

Let $\rho > -\frac{1}{2}$ and let $W \in \mathcal{L}(C^2)$.

(a) Let $L > 0$. Then uniformly for $n \geq n_0$ and $x \in [a_n n^{-2}/L, a_n (1 + Ln_n)]$, we have
\begin{equation}
\lambda_n(W^2, x) \sim \varphi_n(x) W^2(x) \left(x + \frac{a_n}{n^2}\right)^{2\rho}.
\end{equation}

(b) Moreover, there exist $C, n_0 > 0$ such that uniformly for $n \geq n_0$ and $x \in I$,
\begin{equation}
\lambda_n(W^2, x) \geq C \varphi_n(x) W^2(x) \left(x + \frac{a_n}{n^2}\right)^{2\rho}.
\end{equation}

We shall prove this in Section 6 for generalized $L_p$ Christoffel functions involving exponentials of potentials. For the zeros, we prove:

**Theorem 1.4**

Let $\rho > -\frac{1}{2}$ and let $W \in \mathcal{L}(C^2)$.

(a) There exists $C > 0$ such that for $n \geq 1$ and $1 \leq j \leq n - 1$,
\begin{equation}
x_{j+1, n, \rho} - x_{jn, \rho} \leq C \varphi_n(x_{jn}).
\end{equation}

(b) For each fixed $j$ and $n$, $x_{jn, \rho}$ is a non-decreasing function of $\rho$.

(c)
\begin{equation}
x_{nn, \rho} \sim a_n n^{-2},
\end{equation}
and
\begin{equation}
a_n (1 - C \eta_n) \leq x_{1n, \rho} < a_{n+\rho+\frac{1}{2}}.
\end{equation}

If in addition $W \in \mathcal{L}(C^2+)$, then for large enough $n$,
\begin{equation}
1 - \frac{x_{1n, \rho}}{a_n} \sim \eta_n.
\end{equation}

We shall prove this in section 7. Finally, we note a restricted range inequality, which will be proved in Section 5. In the sequel, we let $P_n$
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denote the polynomials of degree $\leq n$.

**Theorem 1.5**

Let $\rho > -\frac{1}{2}$ and let $W \in \mathcal{L}(C^2)$. Let $0 < p \leq \infty$ and $L, \lambda \geq 0$. Let $\beta > -\frac{1}{p}$ if $p < \infty$ and $\beta \geq 0$ if $p = \infty$.

(a) There exist $C_1, n_0$ such that for $n \geq n_0$ and $P \in \mathcal{P}_n$,

\begin{equation}
(1.25) \quad \| (PW) (x) x^{\beta} \|_{L_p(L)} \leq C_1 \| (PW) (x) x^{\beta} \|_{L_p[L_{\alpha_n n^{-2}, \alpha_n (1-\lambda \eta_n)]}}.
\end{equation}

(b) Given $r > 1$, there exist $C_2, n_0, \alpha$ such that for $n \geq n_0$ and $P \in \mathcal{P}_n$,

\begin{equation}
(1.26) \quad \| (PW) (x) x^{\beta} \|_{L_p(a_{rn}, b)} \leq \exp (-C_2 n^\alpha) \| (PW) (x) x^{\beta} \|_{L_p(\Delta_n)}.
\end{equation}

We note that all the above results are valid under weaker conditions on $W$. All we need is that $W^*$ satisfies the conditions for the corresponding result in [7]. However, for simplicity, we use just one class of weights in this paper.

This paper is organised as follows. In the next section, we relate $\mathcal{L}(C^2)$ to a class of weights from [7]. In Section 3, we state some technical estimates, most following from results in [7]. In Section 4 we formulate some potential theoretic estimates. In Section 5, we shall state and prove restricted range inequalities. In Section 6, we state and prove estimates for Christoffel functions. In Section 7, we state and prove estimates for zeros of orthogonal polynomials. Finally in Section 8, we state and prove our bounds for orthogonal polynomials.

2. Classes of Weights $W$ and $W^*$

The class $\mathcal{L}(C^2)$ was defined in such a way that $W^*$ becomes part of the corresponding class in [7, p. 7], namely the class $\mathcal{F}(C^2)$: In its formulation, there are some simplifications due to the fact that $W^*$ is even.

**Definition 2.1**

Let $W^* = e^{-Q^*}$ where $Q^* : I^* \to [0, \infty)$ satisfies the following properties:

(a) $Q''$ is continuous in $I^*$ and $Q^*(0) = 0$;
(b) $Q''$ exists and is positive in $I^* \setminus \{0\}$;
(c) $\lim_{x \to \sqrt{d}} Q^*(t) = \infty$;
(d) The function

\[ T^*(x) := \frac{xQ''(x)}{Q^*(x)}, \]

is quasi-increasing in \((0, \sqrt{d})\), with

\[ T^*(x) \geq \Lambda^* > 1, x \in I^* \{0\}. \]

(e) There exists \(C_1 > 0\) such that

\[ \frac{Q^{**}(x)}{|Q^*(x)|} \leq C_1 \frac{|Q''(x)|}{Q^*(x)}, \text{ a.e. } x \in I^* \{0\}. \]

Then we write \(W^* \in \mathcal{F}(C^2)\). If also there exists a compact subinterval \(J\) of the open interval \(I^*\), and \(C_2 > 0\) such that

\[ \frac{Q^{**}(x)}{|Q^*(x)|} \geq C_2 \frac{|Q''(x)|}{Q^*(x)}, \text{ a.e. } x \in I^* \{0\}. \]

then we write \(W^* \in \mathcal{F}(C^2+).\)

Lemma 2.2

(I)

\[ W \in \mathcal{L}(C^2) \Leftrightarrow W^* \in \mathcal{F}(C^2). \]

(II)

\[ W \in \mathcal{L}(C^2+) \Leftrightarrow W^* \in \mathcal{F}(C^2+). \]

Proof

(I) We first show that

\[ W \in \mathcal{L}(C^2) \Rightarrow W^* \in \mathcal{F}(C^2). \]

Now \(Q''(x) = 2Q'(x^2) x\) is continuous in \(I^* \{0\}\) and by hypothesis (a) in Definition 1.1 has limit 0 at 0, so is continuous in \(I^*\). So (a) in Definition 2.1 is satisfied. We see that (b), (c), (d) in Definition 2.1 follow directly from those in Definition 1.1, if we set \(\Lambda^* = 2\Lambda\) and observe that

\[ T^*(x) = 2T(x^2) \geq 2\Lambda =: \Lambda^*, x \in I^* \{0\}. \]
Finally, for \( x \in (0, \sqrt{d}) \), (1.10) and (1.11) give

\[
0 < \frac{Q''(x)}{Q'(x)} = \frac{1}{x} + 2 \frac{Q''(x^2)}{Q'(x^2)x} \\
\leq \frac{T(x)}{\Lambda x} + 2C_1 \frac{Q'(x^2)}{Q(x^2)x} \\
= \frac{Q''(x)}{Q^*(x)} \left[ \frac{1}{2\Lambda} + C_1 \right],
\]

so (2.3) in Definition 2.1 is satisfied. Thus \( W^* \in \mathcal{F}(C^2) \).

Conversely, suppose that \( W^* \in \mathcal{F}(C^2) \). We shall check that (e) of Definition 1.1 holds for \( W \). The remaining properties follow directly. Using (2.2) and (2.3) of Definition 2.1,

\[
2 \left| x^2 \frac{Q''(x^2)}{Q'(x^2)} \right| = \left| x \frac{Q'''(x)}{Q''(x)} - 1 \right| \\
\leq Cx \frac{Q''(x)}{Q^*(x)} + \frac{T^*(x)}{\Lambda^*} \\
= 2 \left( C + \frac{1}{\Lambda^*} \right) x^2 Q'(x^2) \frac{x^2 Q'(x^2)}{Q(x^2)}.
\]

Then (1.11) of Definition 1.1 follows.

(II) This follows from (I) as (1.12) in Definition 1.1 is the same as (2.4) in Definition 2.1. ■

In the sequel, we shall denote the positive Mhaskar-Rakhmanov-Saff for the weight \( W^* \) by \( a^*_t \), \( t > 0 \). Thus \( a^*_t \) is defined by

\[
t = \frac{1}{\pi} \int_{-a^*_t}^{a^*_t} \frac{x Q''(x)}{\sqrt{a^*_t^2 - x^2}} dx = \frac{2}{\pi} \int_0^1 \frac{a^*_t u Q''(a^*_t u)}{\sqrt{1 - u^2}} du.
\]

In terms of \( Q \), we see that this becomes

\[
\frac{t}{2} = \frac{1}{\pi} \int_0^1 \frac{a^*_t^2 u Q' (a^*_t^2 u)}{\sqrt{u (1 - v)}} dv,
\]

so that uniqueness of the definition of \( a_t \) gives

\[
a_{t/2} = a_t^*.
\]

(2.6)

We shall also use the quantity

\[
(2.7) \quad \eta_t = (t T(a_t))^{-2/3}
\]

and its analogue for \( Q^* \)

\[
(2.8) \quad \eta^*_t = (t T^*(a_t^*))^{-2/3}.
\]
We see that
\[(2.9) \quad n_{2t}^* = \left\{4tT(a_t)\right\}^{-2/3} = 4^{-2/3} \eta_t.\]

3. **Technical Estimates**

In this section, we record a number of technical estimates for $Q$ and $a_t$. Throughout we assume that $W \in L(C^2)$.

**Lemma 3.1**

(a) *Uniformly for* $t > 0$, we have
\[(3.1) \quad Q'(a_t) \sim \frac{t}{a_t} \sqrt{T(a_t)};\]
\[(3.2) \quad Q(a_t) \sim \frac{t}{\sqrt{T(a_t)}}.\]

(b) *For* $t \geq r > 0$,
\[(3.3) \quad 1 \leq \frac{a_t}{a_r} \leq C \left(\frac{t}{r}\right)^{1/\Lambda}.
\]

In particular for fixed $L > 1$ and uniformly for $t > 0$,
\[(3.4) \quad a_{Lt} \sim a_t.\]

(c) *Fix* $L > 0$. *Then uniformly for* $t > 0$,
\[(3.5) \quad Q^{(j)}(a_{Lt}) \sim Q^{(j)}(a_t), j = 0, 1.
\]

Moreover,
\[(3.6) \quad T(a_{Lt}) \sim T(a_t) \text{ and } \eta_{Lt} \sim \eta_t.
\]

(d) *For some* $\varepsilon > 0$, *and for large enough* $t$,
\[(3.7) \quad T(a_t) \leq C t^{2-\varepsilon} \text{ and } \eta_t T(a_t) \leq C t^{-\varepsilon} = o(1).
\]

**Proof**

(a) *Recall that* $Q^*$ *is even, and that* $a_t = (a_{2t}^*)^2$. **Lemma 3.4 in [7, p. 69] gives**
\[(Q^*'(a_{2t}^*) \sim \frac{t}{a_{2t}^*} \sqrt{T^*(a_{2t}^*)}.)\]
(Note that in the notation of [7], $\delta_r = a_r^*$ because $Q^*$ is even). Then the relationship between $Q$ and $Q^*$ and $T$ and $T^*$ give (3.1). The relation (3.2) now follows from the identity

$$Q(x) = x Q'(x) / T(x).$$

(b) From Lemma 3.5(c) in [7, p. 72], we have as $\delta_{2t}^* = a_{2t}^*$ in the even case,

$$1 \leq \frac{a_{2t}^*}{a_{2r}^*} \leq C \left( \frac{t}{r} \right)^{1/\Lambda^*}$$

for $t > r > 0$. As $\Lambda^* = 2\Lambda$, the result follows.

(c) This follows similarly from Lemma 3.5(b) in [7, p. 72] and the relations between $Q, Q^*, T, T^*$.

(d) These follow similarly from Lemma 3.7 in [7, p. 76] and from (2.9).

Some further estimates involving $a_t$:

**Lemma 3.2**

(a) We have for $t > 0$,

$$|1 - \frac{a_t}{a_s}| \sim \frac{1}{T(a_t)} \left|1 - \frac{t}{s}\right|, \frac{1}{2} \leq \frac{s}{t} \leq 2.$$  

(3.9)

(b) Given fixed $L > 1$, we have uniformly for $t > 0$,

$$|1 - \frac{a_{Lt}}{a_t}| \sim \frac{1}{T(a_t)}.$$  

(3.10)

**Proof**

These follow from Lemma 3.11 in [7, pp. 81-82] and the identities relating $T, T^*, a_t, a_t^*$. ■

**Lemma 3.3**

(a) For $x \in [0, a_t]$,

$$Q'(x) \sqrt{x} \leq \frac{C t}{\sqrt{a_t} - x}.$$  

(3.11)

(b) Fix $L > 0$. Then for $t > 0$ and $x \in [La_t t^{-2}, a_t]$,

$$\frac{a_t}{t^2} Q'(x) \left(1 - \frac{x}{a_t}\right) \leq C / \sqrt{T(a_t)} \leq C_1.$$  

(3.12)
Proof
(a) From Lemma 3.8(a) in [7, p. 77],
\[ Q''(y) \leq \frac{Ct}{\sqrt{a_{2t}^*(a_{2t}^* - y)}, \]
for \( y \in [0, a_{2t}^*) = [0, \sqrt{a_t}). \) Setting \( y = \sqrt{x} \) gives
\[ Q'(x) \sqrt{x} \leq \frac{Ct}{\sqrt{a_t} (\sqrt{a_t} - \sqrt{x})} = \frac{Ct}{\sqrt{a_t} (\sqrt{a_t} + \sqrt{x})} \leq \frac{Ct}{\sqrt{a_t} - x}. \]

(b) By Lemma 3.8(b) in [7, p. 77],
\[ \frac{a_{2t}^*}{t} Q''(y) \left( 1 - \frac{y}{a_{2t}^*} \right) \leq C/\sqrt{T^*(a_{2t}^*).} \]
Setting \( y = \sqrt{x} \) gives
\[ \frac{\sqrt{a_t^*}}{t} \sqrt{x} Q'(x) \left( 1 - \frac{x}{a_t^*} \right) \leq C/\sqrt{T(a_t^*)}. \]
Multiplying by \( \frac{\sqrt{a_t^*}}{t} \left( 1 + \sqrt{\frac{x}{a_t^*}} \right) \) gives
\[ \frac{a_t^*}{t^2} Q'(x) \left( 1 - \frac{x}{a_t^*} \right) \leq \frac{C}{t} \sqrt{\frac{a_t}{xT(a_t^*)}} \leq \frac{C}{\sqrt{T(a_t^*)}}, \]
provided \( x \geq La_t t^{-2}, \) some fixed \( L > 0. \)

4. Potential Theory

Let us assume that the function \( \sqrt{x} Q'(x) \) is increasing in \( I, \) with limit 0 at 0 and limit \( \infty \) at \( d. \) This is essentially equivalent to \( Q^* \) being convex on \( I^*. \) We recall [7], [20] that, given \( t > 0, \) there is a unique positive measure \( \mu_t \) of total mass \( t, \) and a unique constant \( c_t, \) such that
\[ V^{\mu_t}(x) + Q(x) \begin{cases} = c_t, & x \in S(\mu_t) \\ > c_t, & x \in I \setminus S(\mu_t) \end{cases}, \]
where \( S(\mu_t) \) denotes the support of the measure \( \mu_t, \) and
\[ V^{\mu_t}(x) = \int \log \frac{1}{|x - s|} d\mu_t(s). \]
is the corresponding potential. This measure $\mu_t$ is the equilibrium measure for the external field $Q$. In this section, we relate $\mu_t$ to the corresponding measure $\mu^*_t$ for $Q^*$, and hence establish some basic results about $\mu_t$.

Given $t > 0$, we let $\mu^*_t$ denote the equilibrium measure for $Q^*$ so that

\begin{equation}
V^{\mu^*_t} (x) + Q^* (x) \begin{cases}
= c^*_t, & x \in \mathcal{S}(\mu^*_t) \\
> c^*_t, & x \in I^* \setminus \mathcal{S}(\mu^*_t)
\end{cases}.
\end{equation}

We let $\sigma_t$ and $\sigma^*_t$ denote the densities for $\mu_t$ and $\mu^*_t$ respectively. Under mild conditions on $Q$ or $Q^*$, there is a simple relationship between the supports $\mathcal{S}(\mu^*_t), \mathcal{S}(\mu_t)$, the densities $\sigma^*_t, \sigma_t$, and the associated potentials:

**Theorem 4.1**

Let $\sqrt{x}Q^* (x)$ be increasing in $I$, with limit 0 at 0 and limit $\infty$ at $d$. Assume moreover, that

\begin{equation}
0 = Q(0) < Q(x), x \in (0, d).
\end{equation}

Let $t > 0$.

(a) $\mu_t$ is absolutely continuous with respect to Lebesgue measure and its density $\sigma_t$ is given by

\begin{equation}
\sigma_t (x) = \frac{1}{2\sqrt{x}} \sigma^*_t (\sqrt{x}), x \in (0, (a^*_t)^2),
\end{equation}

where $\sigma^*_t$ is the density of the equilibrium measure $\mu^*_t$ for $Q^*$.

(b) Moreover,

\begin{equation}
V^{\mu_t} (z^2) = V^{\mu^*_t} (z), z \in \mathbb{C};
\end{equation}

\begin{equation}
a_t = (a^*_t)^2;
\end{equation}

\begin{equation}
c_t = c^*_t = \int_0^t \log \frac{4}{a_s} ds.
\end{equation}

**Proof**

Let $\nu$ denote the measure with density given by (4.4). We shall show that $\nu$ has mass $t$ and satisfies (4.1) with some constant $c_t$. Uniqueness of the equilibrium measure then gives the result. First recall that $Q^*$ is even, so that its equilibrium density is also even. Moreover the hypotheses above on $Q$ imply that $Q^*$ satisfies the hypotheses of Theorem
2.4 in [7, pp. 40-41]. Now
\[
\int_0^{a_{2t}^*} \frac{1}{2\sqrt{x}} \sigma_{2t}^* (\sqrt{x}) \, dx = \int_0^{a_{2t}^*} \sigma_{2t}^* (s) \, ds \\
= \frac{1}{2} \int_{-a_{2t}^*}^{a_{2t}^*} \sigma_{2t}^* (s) \, ds = t.
\]

Next,
\[
V_{2t}^\mu (z) = \int_{-a_{2t}^*}^{a_{2t}^*} \log \left| \frac{1}{|z - s|} \right| \sigma_{2t}^* (s) \, ds = \int_{-a_{2t}^*}^{a_{2t}^*} \log \left| \frac{1}{|z + s|} \right| \sigma_{2t}^* (s) \, ds
\]
by evenness of \( \sigma_{2t}^* \). Therefore,
\[
V_{2t}^\mu (z) = \frac{1}{2} \int_{-a_{2t}^*}^{a_{2t}^*} \log \frac{1}{|z^2 - s^2|} \sigma_{2t}^* (s) \, ds
\]
\[
= \int_0^{a_{2t}^*} \log \frac{1}{|z^2 - y^2|} \sigma_{2t}^* (\sqrt{y}) \frac{dy}{2\sqrt{y}}
\]
\[
= V^\nu (z^2),
\]
where \( \nu \) denotes the measure on \([0, (a_{2t}^*)^2]\), with density given by the right-hand side of (4.4). Next, let \( x \in [0, (a_{2t}^*)^2] \) and write \( x = y^2 \), where \( y \in [0, a_{2t}^*] \). Then
\[
V^\nu (x) + Q (x) = V^\nu (y^2) + Q (y^2)
\]
\[
= V_{2t}^\mu (y) + Q^* (y)
\]
\[
= c_{2t}^*,
\]
by the equilibrium relation (4.2) for \( Q^* \). Uniqueness of the equilibrium measure shows that
\[
\nu = \mu_t
\]
and that (4.1) holds. We proved (4.6) at the end of Section 2. Finally, from uniqueness of \( c_t \) followed by (2.34) in [7, p. 46],
\[
c_t = c_{2t}^*
\]
\[
= \int_0^{2t} \log \frac{2}{a_\tau^*} \, d\tau
\]
\[
= \int_0^{2t} \log \frac{2}{\sqrt{a_\tau^*/2}} \, d\tau
\]
\[
= \int_0^t \log \frac{4}{a_s} \, ds.
\]
ORTHOGONAL POLYNOMIALS FOR EXPONENTIAL WEIGHTS

Next, we state a formula for, and an estimate of, the density $\sigma_t(x)$:

Theorem 4.2
Let $W \in \mathcal{L}(C^2)$.
(a) For $x \in [0, a_t]$,

$$
\sigma_t(x) = \frac{1}{\pi^2} \sqrt{\frac{a_t - x}{x}} \int_0^{a_t} \frac{uQ'(u) - xQ'(x)}{u - x} \frac{du}{\sqrt{u(a_t - u)}}.
$$

(b) Uniformly for $t > 0$,

$$
\sigma_t(x) \sim \frac{t\sqrt{a_t - x}}{\sqrt{x(a_{2t} - x)}}, x \in (0, a_t).
$$

Proof
(a) From (5.23) in [7, p. 116],

$$
\sigma^*_{2t}(y) = \frac{\sqrt{a_{2t}^2 - y^2}}{\pi^2} \int_{-a_{2t}}^{a_{2t}} \frac{Q^*(s) - Q^*(y)}{s - y} \frac{ds}{\sqrt{a_{2t}^2 - s^2}}.
$$

Using (4.4), $Q^*(s) = 2sQ'(s^2)$ and some elementary manipulations, we obtain (4.11).
(b) Recall from Lemma 2.2 that

$$
W \in \mathcal{L}(C^2) \iff W^* \in \mathcal{F}(C^2).
$$

Then we may apply Theorem 5.3 in [7, p.111]: uniformly in $t$ and $y$,

$$
\sigma^*_{2t}(y) \sim \frac{t\sqrt{a_{2t}^2 - y^2}}{a_{2t}^2 - y^2}, y \in \Delta_t.
$$

Then (4.4) gives the result. \[\blacksquare\]

Recall that we defined $\varphi_t$ at (1.18). Theorem 4.2 shows that $\varphi_t$ is basically the reciprocal of $\sigma_t$. More precisely, if $\beta, \varepsilon > 0$ are fixed then for $t > 0$,

$$
\varphi_t(x) \sim \sigma_t^{-1}(x), x \in [\beta a_t t^{-2}, \beta a_t (1 - \varepsilon \eta_t)].
$$

The following lemma involving $\varphi_t$ will be useful:

Lemma 4.3
Let $W \in \mathcal{L}(C^2)$. Given $A, B \in \mathbb{R}$ with $A < B$, there exists $M > 0, t_0 > 0$ such that

$$
\sigma_t(x + \lambda \sigma_t^{-1}(x)) \sim \sigma_t(x), x \in [M a_t t^{-2}, a_t (1 - M \eta_t)],
$$

and

$$
\varphi_t(x + \lambda \varphi_t(x)) \sim \varphi_t(x), x \in I,
$$

where $I$ is an interval.
uniformly for \( \lambda \in [A,B] \), \( t \geq t_0 \), and for \( x \) in the above intervals. Conversely, given \( M > 0 \), there exist \( t_0, \varepsilon > 0 \) such that (4.11) and (4.12) hold provided \( |\lambda| \leq \varepsilon \) and \( t \geq t_0 \).

**Proof**

(i) We prove the second statement (4.12). Then (4.11) follows from Theorem 4.2. In view of the definition (1.18) of \( \varphi_t \), we need to show that for the given \( A, B \) and \( \lambda \in [A,B] \), there exists \( M > 0 \) such that for \( x \in [Ma_t^{-2}, a_t (1 - M \eta_t)] \),

\[
(4.13) \quad x + a_t^{-2} \sim (x + \lambda \varphi_t(x)) + a_t^{-2};
\]

\[
(4.14) \quad a_{2t} - x \sim a_{2t} - (x + \lambda \varphi_t(x));
\]

\[
(4.15) \quad a_t - x + a_t \eta_t \sim a_t - (x + \lambda \varphi_t(x)) + a_t \eta_t.
\]

We do the first and third of these; the second is easier than the third, because \( a_{2t} \) is larger than \( a_t + a_t \eta_t \) for large \( t \). Let

\[
D = \max \{|A|, |B|\}.
\]

**Proof of (4.13)**

If first \( x \in [Ma_t^{-2}, a_t/2] \), then from (1.18),

\[
(4.16) \quad \frac{|\lambda| \varphi_t(x)}{x + a_t^{-2}} \leq \frac{D(a_{2t} - x)}{t \sqrt{x + a_t^{-2} \sqrt{a_t^{-1} - x + a_t \eta_t}}}
\]

\[
\leq \frac{C}{t} \frac{a_{2t} - a_t + (a_t - x)}{\sqrt{x + a_t^{-2}}} \leq \frac{C}{t} \frac{1}{\sqrt{Ma_t^{-2}}} \left[ \frac{a_{2t} - a_t}{\sqrt{a_t^{-1} - a_{t/2}}} + \sqrt{a_t^{-1} - a_{t/2}} \right].
\]

We continue this using (3.10), (3.4) and (3.6) as

\[
\leq \frac{C}{\sqrt{a_t M}} \left[ \sqrt{\frac{a_t}{T(a_t)}} + \sqrt{\frac{a_t}{T'(a_t)}} \right] \leq \frac{C}{\sqrt{M}}.
\]

Next, if \( x \in [a_t/2, a_t (1 - M \eta_t)] \), (4.16) becomes

\[
\frac{|\lambda| \varphi_t(x)}{x + a_t^{-2}} \leq \frac{D(a_{2t} - a_{t/2})}{t \sqrt{a_{t/2} \sqrt{a_t \eta_t}}} \leq \frac{C}{t \sqrt{a_t \eta_t}} = C \eta_t = O \left( t^{-2/3} \right),
\]

by (3.10) again. Together the above estimates show that if \( t \) is large enough and \( M \) is large enough, we have

\[
\frac{|\lambda| \varphi_t(x)}{x + a_t^{-2}} \leq \frac{1}{2}
\]
for the specified range of $x, t, \lambda$. So we have (4.13).

**Proof of (4.15)**

Now for $x \in [Ma_t^{-2}, a_t (1 - M \eta_t)]$,

\[
\left| 1 - \frac{a_t - (x + \lambda \varphi_t (x)) + a_t \eta_t}{a_t - x + a_t \eta_t} \right| = \frac{|\lambda| \varphi_t (x)}{a_t - x + a_t \eta_t} \leq \frac{D \sqrt{x + a_t t^{-2} (a_{2t} - x)}}{t (a_t - x + a_t \eta_t)^{3/2}} \leq \frac{C \sqrt{a_t} a_{2t} - a_t + a_t - x}{t (a_t - x)^{3/2}} \leq C \frac{\sqrt{a_t}}{t} \left( \frac{a_t}{T(a_t) [Ma_t \eta_t]^{3/2}} + \frac{1}{\sqrt{Ma_t \eta_t}} \right),
\]

by (3.10) and as $x \geq a_t (1 - M \eta_t)$. We continue this, using the definition of $\eta_t$, as

\[
\leq C \left( \frac{1}{M^{3/2}} + \frac{1}{M^{1/2}} \left( \frac{T(a_t)}{t^2} \right)^{1/3} \right) \leq \frac{C}{M^{1/2}},
\]

by (3.7). Since $C$ is independent of $M$, we obtain, if $M$ is large enough,

\[
\left| 1 - \frac{a_t - (x + \lambda \varphi_t (x)) + a_t \eta_t}{a_t - x + a_t \eta_t} \right| \leq \frac{1}{2}
\]

for the specified range of $x, t, \lambda$. So we have (4.15).

The converse part of the lemma follows similarly.

**Lemma 4.4**

*Let $M > 0$. There exists $t_0$ such that for $t \geq t_0$ and $x \in I$,*

\[(4.17) \quad \varphi_{t+M} (x) \sim \varphi_t (x).\]

**Proof**

This follows easily from (3.9) and the definition of $\varphi_t$. ■

5. **Restricted Range Inequalities**

For $t \geq 0$, we denote by $P_t$ the set of all functions of the form

\[(5.1) \quad P(z) = c \exp(\int \log |z - \xi| d\nu(\xi)),\]
where $\nu \geq 0$, $\|\nu\| \leq t, c \geq 0$, and the support of $\nu$ is compact. These are the exponentials of potentials of mass $\leq t$. In particular if $t \geq n$, then $P_n \subset P_t$. Note too that for $P \in P_t$, we have $P(z^2) \in P_{2t}$. Recall also the notation

$$\Delta_t = [0, a_t].$$

In this section, we present $L_p$ analogues of the Mhaskar-Saff inequality for the class $P_t$.

**Theorem 5.1**

Let $W := e^{-Q}$ where $Q : I \rightarrow [0, \infty)$ is such that $Q^*(x) = Q(x^2)$ is convex in $I^*$. Assume moreover that $Q(d-) = \infty$ and $Q(x) > 0 = Q(0), x \in I \setminus \{0\}$. Let $0 < p < \infty$ and $\beta > -\frac{1}{p}$. Let $P \in P_{t-\beta-\frac{3}{2p}} \setminus \{0\}$. Then

$$\| (PW)(x) x^\beta \|_{L_p(I \setminus \Delta_t)} < \| (PW)(x) x^\beta \|_{L_p(\Delta_t)};$$

and

$$\| (PW)(x) x^\beta \|_{L_p(I)} < 2^{1/p} \| (PW)(x) x^\beta \|_{L_p(\Delta_t)}.$$

In particular this holds for not-identically vanishing polynomials $P$ of degree $\leq t - \beta - \frac{3}{2p}$. For $p = \infty$, (5.2) and (5.3) remain valid with $<$ replaced by $\leq$, provided $\beta \geq 0$.

Under additional assumptions, we can improve the above result, and "go back" into the interval $\Delta_t$, giving a Schur type inequality. Recall the numbers

$$\eta_t = \{tT(a_t)\}^{-2/3}, t > 0,$$

which are small for large $t$.

**Theorem 5.2**

Let $W \in L(C^2)$. Let $0 < p \leq \infty$ and $L, \lambda \geq 0$. Let $\beta > -\frac{1}{p}$ if $p < \infty$ and $\beta \geq 0$ if $p = \infty$.

(a) There exist $C_1, t_0$ such that for $t \geq t_0$ and $P \in P_t$,

$$\| (PW)(x) x^\beta \|_{L_p(I)} \leq C_1 \| (PW)(x) x^\beta \|_{L_p[La_t t^{-2}, a_t (1-\lambda \eta_t)]}.$$

(b) For $t, \kappa > 0$, define

$$H(\kappa, t) := \frac{\min\{\kappa, T(a_t)^{-1}\}}{\eta_t}. $$
There exist $C_2, C_3$ independent of $t, \kappa, P$ with the following properties:
for $t > 0$ and $P \in \mathbb{P}_t$,
\begin{equation}
(5.6) \quad \| (PW)(x) x^\beta \|_{L_\infty(a_0, a_1)} \leq C_2 \exp(-C_3H(\kappa, t)^{3/2}) \| (PW)(x) x^\beta \|_{L_\infty(\Delta_t)} .
\end{equation}
Furthermore, given $r > 1$, we have for some $t_0, \alpha > 0$ and $t \geq t_0$,
\begin{equation}
(5.7) \quad \| (PW)(x) x^\beta \|_{L_\infty(a_\infty, a_d)} \leq \exp(-Ct^\alpha) \| (PW)(x) x^\beta \|_{L_\infty(\Delta_t)} .
\end{equation}

We note that the conditions on $W$ may be relaxed; all we need is that $W^*$ satisfy the hypotheses of Theorem 4.2 in [7, p. 96]. We begin with a Lemma which is similar to Lemma 4.4 in [7, p. 99ff]. Recall that the Green's function for $\mathbb{C} \setminus [a, b]$ with pole at $\infty$ is
\[ g_{[a,b]}(z) = \log \left| \frac{2}{b-a} \left( z - \frac{a+b}{2} \right) + \frac{2}{b-a} \sqrt{(z-a)(z-b)} \right| . \]
It is harmonic in $\mathbb{C} \setminus [a, b]$, equal to $0$ on $[a, b]$, and behaves like $\log |z| + O(1)$ as $z \to \infty$.

**Lemma 5.3**
Let $\Delta = [a, b] \ni 0$ and $0 < p \leq \infty$. Let $\beta > -\frac{1}{p}$ if $p < \infty$ and $\beta \geq 0$ if $p = \infty$. Let $\Omega \geq 0, t > 0, c \in \mathbb{C}$, and $\nu$ be a non-negative Borel measure with compact support and total mass $\leq \Omega$. Let
\[ P(z) := c \exp\left( \int \log |z - y| \, d\nu(y) \right) . \]

Let $\alpha \in \mathbb{R}$ and $U$ be a function harmonic in $\mathbb{C} \setminus \Delta$ with
\begin{equation}
(5.8) \quad U(z) = \alpha \log |z| + o(1) , z \to \infty .
\end{equation}
Assume moreover, that on $\Delta$, $U$ has boundary values $U_\pm$ from the upper and lower half plane that satisfy
\[ U_+ = U = U_- \]
where $U \in L_p(\Delta)$. Let $g_\Delta$ denote the Green's function for $\mathbb{C} \setminus \Delta$. Then
\begin{equation}
(5.9) \quad \| P(x) e^{U(x)}(\Omega + \alpha + \frac{2}{p} + \max(0, \beta))g_\Delta(x) \|_{L_p(\mathbb{R} \setminus \Delta)} \leq C \| (Pe^{U})(x) \|_{L_p(\Delta)} ,
\end{equation}
Here $C = C(\beta)$ only. If $\beta \geq 0$, we can take $C = 1$.

**Proof**
We assume $p < \infty$. (The case $p = \infty$ follows by letting $p \to \infty$). The proof is similar to Lemma 4.4 in [7, p. 99ff]. We note that it suffices to prove this with $\nu$ having total mass $\Omega$. For, $g_\Delta \geq 0$, so the left-hand
side of (5.9) decreases as we increase $\Omega$. Hence if we have (5.9) with $\Omega$ replaced by $\| \nu \|$, then it holds as stated. Thus we assume $\nu$ has total mass $\Omega$. We may also clearly assume $c = 1$.

Let $g_\Delta(z, x)$ denote the Green's function for the exterior of an interval $\Delta$ with pole at $x$. In the special case $x = \infty$, we have already used the notation $g_\Delta(x) = g_\Delta(x, \infty)$. In the case $x \in \Delta$, we just set $g_\Delta(z, x) \equiv 0$. Now assume $x \notin \Delta$. The Green's function $g_\Delta(z, x)$ has the following properties:

(i) $g_\Delta(z, x) + \log |z - x|$ is harmonic (as a function of $z$) in $\mathbb{C}\setminus\Delta$;
(ii) $g_\Delta(z, x) = 0$, $z \in \Delta$ and $g_\Delta(z, x) \geq 0$ on $\mathbb{C}$.

Define the function

$$
g(z) = \frac{1}{t} \int \{ \log |z - x| + g_\Delta(z, x) \} \, d\nu(x) + \frac{1}{t} \int \frac{\Omega + \alpha}{t} g_\Delta(z) + \frac{\beta}{t} (\log |z| + g_\Delta(z, 0) - g_\Delta(z))
$$

$$
=: g_1(z) + \frac{1}{t} U(z) - \frac{\Omega + \alpha}{t} g_\Delta(z) + \frac{\beta}{t} (\log |z| + g_\Delta(z, 0) - g_\Delta(z)).
$$

Now (as in [7, pp. 99-100]) $g_1$ is harmonic in $\mathbb{C}\setminus\Delta$ and

$$
g_1(z) = \frac{\Omega}{t} \log |z| + \frac{1}{t} \int g_\Delta(\infty, x) d\nu(x) + o(1), z \to \infty.
$$

Next, $\frac{1}{t} U - \frac{\Omega + \alpha}{t} g_\Delta$ is harmonic in $\mathbb{C}\setminus\Delta$, and behaves like

$$\frac{1}{t} (\alpha - \Omega - \alpha) \log |z| + \text{Constant} + o(1) = -\frac{\Omega}{t} \log |z| + \text{Constant} + o(1), z \to \infty.
$$

Finally, $\beta (\log |z| + g_\Delta(z, 0) - g_\Delta(z))$ is harmonic in $\mathbb{C}\setminus\Delta$ and has a finite limit at $\infty$. It follows that $g$ is harmonic in $\overline{\mathbb{C}}\setminus\Delta$, for it has a finite limit at $\infty$. Hence it has a single-valued harmonic conjugate $\bar{g}(z)$ there. Then the function

$$f(z) := \exp(g(z) + i\bar{g}(z))$$

is analytic and single-valued in $\overline{\mathbb{C}}\setminus\Delta$ and has no zeros there, so we may define a single-valued branch of $f^{1/p^2}(z)$ in $\overline{\mathbb{C}}\setminus\Delta$. Let $\bar{g}_\Delta(z)$ denote the harmonic conjugate of $g_\Delta(z)$ in $\overline{\mathbb{C}}\setminus\Delta$ so that

$$A(z) := \exp(g_\Delta(z) + i\bar{g}_\Delta(z))$$

is analytic there except for a simple pole at $\infty$. 
Now let us look at the boundary values \( (f^t)_\pm \) of \( f^t \). In \( \Delta \), we have
\[
(5.10) \quad \left| (f^t)_\pm (x) \right| = \exp (tg_\pm (x)) = |P| (x) e^{U(x)} |x|^\beta.
\]
Moreover in \( \mathbb{R} \setminus \Delta \),
\[
(5.11) \quad |f^t (x)| = |P| (x) e^{U(x)} |x|^\beta e^{h(x)},
\]
where
\[
(5.12) \quad h (x) = \int g_\Delta (x, y) d\nu (y) - (\Omega + \alpha) g_\Delta (x) + \beta \{g_\Delta (x, 0) - g_\Delta (x)\}.
\]
Now we consider two subcases.

**Case I:** \( \beta \geq 0 \)
Since \( \beta \geq 0 \) and \( g_\Delta \geq 0 \), we see that
\[
(5.13) \quad h (x) \geq - (\Omega + \alpha + \beta) g_\Delta (x).
\]
Next, we apply Lemma 4.3 in [7, p. 98] (with \( p = 2 \)) to the analytic function \( f^{tp/2} / A \), obtaining
\[
(5.14) \quad \| f^{tp/2} / A \|_{L_2 (\mathbb{R} \setminus \Delta)} \leq \frac{1}{2} \left\{ \| f^{tp/2} / A_+ \|_{L_2 (\Delta)} + \| f^{tp/2} / A_- \|_{L_2 (\Delta)} \right\}.
\]
Then (5.10-5.13) and the fact that \( |A_\pm| = 1 \) in \( \Delta \) while \( |A| = \exp (g_\Delta) \) in the rest of the real line give (5.9) with \( C = 1 \).

**Case II:** \( -\frac{1}{p} < \beta < 0 \)
We use \( g \) above, but with \( \beta = 0 \), so that in \( \Delta \),
\[
(5.15) \quad \left| (f^t)_\pm (x) \right| = \exp (tg_\pm (x)) = |P| (x) e^{U(x)}.
\]
Moreover in \( \mathbb{R} \setminus \Delta \), (5.11) holds with \( \beta = 0 \) and with
\[
(5.16) \quad h (x) = \int g_\Delta (z, x) d\nu (x) - (\Omega + \alpha) g_\Delta (x).
\]
As above, we may choose a single-valued branch of \( f^{tp/2} / A \) in \( \mathbb{C} \setminus \Delta \).
Since this function vanishes at \( \infty \), Cauchy's integral formula gives
\[
\left( f^{tp/2} / A \right) (z) = \frac{1}{2\pi i} \int_a^b \left( f^{tp/2} / A \right)_+ (x) - \left( f^{tp/2} / A \right)_- (x) \frac{dx}{t-z},
\]
\( z \notin \Delta \). We may rewrite this as
\[
\left( f^{tp/2} / A \right) (z) = \frac{1}{2} \left( H \left[ \left( f^{tp/2} / A \right)_+ \right] (z) - H \left[ \left( f^{tp/2} / A \right)_- \right] (z) \right),
\]
where $H$ denotes the Hilbert transform. Then we may apply the weighted inequality for the Hilbert transform [14, p. 440],
\[
\| H [F] (x) |x|^\gamma \|_{L^2(\mathbb{R})} \leq C \| F (x) |x|^\gamma \|_{L^2(\mathbb{R})},
\]
valid if $\gamma \in \left(-\frac{1}{2}, \frac{1}{2}\right)$ and provided the right-hand side is finite. Choosing $F = \left( f_{t}^{p/2} / A \right)_\pm$ and $\gamma = \frac{p}{2} \in \left(-\frac{1}{2}, 0\right)$ gives
\[
\int_{\mathbb{R} \setminus \Delta} \left| \left( f_{t}^{p/2} / A \right)_\pm (x) \right|^2 |x|^{\beta p} \, dx \\
\leq C \left[ \int_{\Delta} \left| \left( f_{t}^{p/2} / A \right)_+ (x) \right|^2 |x|^{\beta p} \, dx + \int_{\Delta} \left| \left( f_{t}^{p/2} / A \right)_- (x) \right|^2 |x|^{\beta p} \, dx \right] \\
\leq 2C \int_{\Delta} |Pe^{u}|^p (x) |x|^{\beta p} \, dx,
\]
by (5.15). Finally (5.11), (5.16) and the fact that in this case
\[
h (x) \geq - (\Omega + \alpha) g_{\Delta} (x), x \notin \Delta,
\]
give the result. $\blacksquare$

**Proof of Theorem 5.1**

We do this in 2 steps.

**Step 1: Apply Lemma 5.3 to the weight $W^*$**

We apply Lemma 5.3 with $\beta = 0$ there, with $\Delta = \Delta_{2t} = [-a_{2t}^*, a_{2t}^*]$, and with
\[
U (z) = V_{\nu_{z}} (z) + 2\beta \log |z|.
\]
Then
\[
U (z) = (2\beta - 2t) \log |z| + o (1), z \to \infty,
\]
so (5.8) holds with $\alpha = 2\beta - 2t$. Also, by (4.2),
\[
U (x) = -Q^* (x) + c_{2t}^* + 2\beta \log |x|, x \in \Delta_{2t}^*;
\]
\[
U (x) > -Q^* (x) + c_{2t}^* + 2\beta \log |x|, x \in I^* \setminus \Delta_{2t}^*.
\]
Then (5.9) implies (recall that $C = 1$ as we use Lemma 5.3 with $\beta = 0$),
\[
\| (RW^*) (x) |x|^{\beta} e^{-(\Omega + 2\beta - 2t + \frac{p}{2}) g_{\Delta_{2t}^*}(x)} \|_{L^p(I \setminus \Delta_{2t}^*)} \leq \| (RW^*) (x) |x|^{\beta} \|_{L^p(\Delta_{2t}^*)},
\]
provided $R \in \mathbb{P}_Q$. In particular, as $g_{\Delta_{2t}^*} > 0$ outside $\Delta_{2t}^*$, we obtain
\[
(5.17) \quad \| (RW^*) (x) |x|^{\beta} \|_{L^p(I \setminus \Delta_{2t}^*)} \leq \| (RW^*) (x) |x|^{\beta} \|_{L^p(\Delta_{2t}^*)},
\]
provided
\[
\Omega \leq 2t - 2\beta - \frac{2}{p}.
\]
Step 2: Transfer estimates to $W$
Let $P \in \mathbb{P}_{t - \frac{3}{2p}} \setminus \{0\}$, and

$$R(y) = P(y^2) |y|^{1/p} \in \mathbb{P}_{2t - 2\beta - \frac{2}{p}}.$$ 

Since $RW^*$ is even, (5.17) gives

$$2 \int_{a_{2t}^*}^{\sqrt{d}} (RW^*)^p(y) y^{2p\beta} dy < 2 \int_0^{a_{2t}^*} (RW^*)^p(y) y^{2p\beta} dy.$$ 

The substitution $x = y^2$ and the fact that $a_{2t}^* = \sqrt{a_t}$ gives (5.2). 

We begin the proof of Theorem 5.2 with

Lemma 5.4
Let $W \in \mathcal{L}(C^2)$. Let $0 < p \leq \infty$ and $\lambda \geq 0$. Let $\beta > -\frac{1}{p}$ if $p < \infty$ and $\beta \geq 0$ if $p = \infty$. There exist $C_1, t_0$ such that for $P \in \mathbb{P}_t$,

$$(5.18) \quad \| (PW)(x) x^\beta \|_{L_p(I)} \leq C_1 \| (PW)(x) x^\beta \|_{L_p[0,a_t(1-\lambda \eta_t)]}.$$ 

Proof
Case I: $\beta \geq 0$

Let

$$\tau = t + \beta + \frac{1}{2p},$$

and

$$R(y) = P(y^2) y^{2\beta + \frac{1}{p}} \in \mathbb{P}_{2\tau},$$

so we can apply Theorem 4.2(a) in [7, p. 96] to deduce that

$$\| RW^* \|_{L_p(I^*)} \leq C \| RW^* \|_{L_p(-a_{2t}^*(1-\lambda \eta_t), a_{2t}^*(1-\lambda \eta_t))}.$$ 

Here we need $t$ large enough and $C$ is independent of $R, t, \tau$. On making the substitutions $x = y^2$ in the integrals in the norms, and using $a_{2t}^* = \sqrt{a_t}$, we obtain

$$\| (PW)(x) x^\beta \|_{L_p(I)} \leq C \| (PW)(x) x^\beta \|_{L_p[0,a_t(1-\lambda \eta_t^2)]}.$$ 

Here in view of (2.9),

$$(1 - \lambda \eta_t^*)^2 = 1 - 2^{-1/3} \lambda \eta_t + o(\eta_t).$$

Moreover, by (3.9),

$$a_r/a_t = 1 + O \left( \frac{1}{tT(a_t)} \right) = 1 + o(\eta_t),$$
while by (3.6), \( \eta_r \sim \eta_t \). Then (5.18) follows for large enough \( t \), if we change \( \lambda \) a little. ■

**Lemma 5.5**

Let \( W \in \mathcal{L}(C^2) \). Let \( 0 < p \leq \infty \) and \( \lambda \geq 0 \). Let \( \beta > -\frac{1}{p} \) if \( p < \infty \) and \( \beta \geq 0 \) if \( p = \infty \). There exist \( C_1, t_0 \) such that for \( P \in \mathbb{P}_t \),

\[
\| (PW)(x) x^\beta \|_{L_p[0,L a t^{-2} \eta \leq C_1} \| (PW)(x) x^\beta \|_{L_p[La t^{-2}, a t (1-\lambda \eta_t)]}.
\]

**Proof**

Let us write for large enough \( t \),

\[
a_t (1 - \lambda \eta_t) = a_r \text{ and } J = [La t^{-2}, a_r].
\]

In view of (3.9), we see that

\[
\lambda \eta_t = 1 - \frac{a_r}{a_t} \sim \frac{1}{T(a_t)} \left(1 - \frac{T}{T}ight)
\]

whence

\[
t - t \sim \eta_t t T(a_t) = (tT(a_t))^{1/3} = o(t).
\]

Let \( \ell \) denote the linear map of \( J \) onto \( \Delta_r = [0, a_r] \) so that

\[
\ell(z) = \left(z - La t^{-2}\right) \frac{1 - \lambda \eta_t}{1 - \lambda \eta_t - Lt^{-2}}.
\]

Let

\[
v(z) := V^{\mu_r}(\ell(z)), z \in \mathbb{C}.
\]

Then the equilibrium condition (4.1) for \( V^{\mu_r} \) yields

\[
v(x) + Q(\ell(x)) = c_r, x \in J.
\]

We claim that

\[
0 \leq Q(x) - Q(\ell(x)) \leq C, x \in J.
\]

Indeed the left inequality follows as \( Q \) is increasing, and as \( \ell(x) \leq x \).

We proceed to prove the right-hand one. For \( x \in J \), we have for some \( \xi \) between \( x \) and \( \ell(x) \),

\[
Q(x) - Q(\ell(x)) = Q'(\xi)(x - \ell(x))
\]

\[
= Q'(\xi) Lt^{-2} a_t \frac{1 - \lambda \eta_t}{1 - \lambda \eta_t - Lt^{-2}} - x.
\]
Here \( x \geq \xi \geq \ell (x) \), so we can continue this as

\[
Q(x) - Q(\ell(x)) \leq \frac{Q'(\xi)(a_t - \xi) L t^{-2}}{1 - \lambda \eta_t - L t^{-2}} \leq C,
\]

by (3.12). Here we need \( t \) large enough, and \( C \) is independent of \( x, t \).
So we have (5.22). Then we may recast (5.21) as

\[
|v(x) + Q(x) - c_r| \leq C, x \in J.
\]

Next, \( v \) is harmonic outside \( J \), and

\[
v(z) = -\tau \log |z| + \text{Constant} + O(1), z \to \infty.
\]

We apply Lemma 5.3 to \( U = v-\text{Constant}, \Omega = t, \alpha = -\tau, \Delta = J \). We obtain

\[
\begin{align*}
\| & P(x) \exp \left\{ v(x) - c_r - \left( t - \tau + \frac{2}{p} + \max \{0, \beta\} \right) g_J(x) \right\} x^{\beta} \|_{L_p[0, L_a t^{-2}]} \\
\leq & C \| (P \exp (v - c_r)) (x) x^{\beta} \|_{L_p(J)} \leq C_1 \| (P W) (x) x^{\beta} \|_{L_p(J)},
\end{align*}
\]

by (5.23). Then we obtain (5.19) provided

\[
v(x) - c_r - \left( t - \tau + \frac{2}{p} + \max \{0, \beta\} \right) g_J(x) \geq -Q - C \text{ on } [0, L_a t^{-2}].
\]

Since \( Q \) is bounded on \([0, L_a t^{-2}]\), we can establish the right-hand side without \( Q \). Now for any \([a, b], g_{[a,b]} \) is positive and decreasing on \(( -\infty, a] \). Moreover, \( v \) is increasing on \(( -\infty, L_a t^{-2} \)). Therefore it suffices to show that

\[
v(0) - c_r \geq -C;
\]

\[
\left( t - \tau + \frac{2}{p} + \max \{0, \beta\} \right) g_J(0) \leq C.
\]

To prove (5.24), we observe that as \( Q(0) = 0 \), (4.1) gives

\[
v(0) - c_r = V^\mu (\ell(0) - V^\mu (0)
\]

\[
= \int_0^{a_t} \log \left| \frac{s}{s - \ell(0)} \right| d\mu_s(s).
\]

Since for \( s \geq |\ell(0)| \),

\[
\log \left| \frac{s}{s - \ell(0)} \right| \sim \frac{|\ell(0)|}{s}
\]
and since $a_\tau \sim a_{2\tau} \sim a_t$, we can use the estimate for $\mu'_t$ in (4.9) to obtain

$$v (0) - c_\tau \geq C \left[ \int_0^{[\ell (0)]} \log \frac{s}{s + |\ell (0)|} \left( \frac{\tau}{\sqrt{sa_\tau}} \int_0^{\frac{1}{2} a_\tau} |\ell (0)| \frac{d \tau}{s \sqrt{sa_\tau}} - \int_{[\ell (0)]}^{a_\tau} |\ell (0)| \frac{\tau}{s \sqrt{sa_\tau} \sqrt{a_\tau - s}} ds \right) \right] \geq C,$$

since $|\ell (0)| \sim a_t t^{-2}; a_\tau \sim a_{2\tau} \sim a_t$; and $\tau \sim t$. So we have (5.24). Also

$$g_J (0) = \log \left| \frac{a_\tau + L a_t t^{-2}}{a_\tau - L a_t t^{-2}} + \frac{2}{a_\tau - L a_t t^{-2} \sqrt{L a_t t^{-2} a_\tau}} \right| = \log \left| -1 + O \left( t^{-1} \right) \right| = O \left( t^{-1} \right),$$

so from (5.20),

$$\left( t - \tau + \frac{2}{p} + \max \{0, \beta\} \right) g_J (0) \leq C (t T (a_t))^{1/3} t^{-1} = o (1),$$

recall (3.7). ■

**Proof of Theorem 5.2(a)**

This follows directly from Lemmas 5.4 and 5.5. ■

**Proof of Theorem 5.2(b) for $\beta \geq 0$**

Let $P \in \mathbb{P}_2$. We derive this from Theorem 4.2(b) in [7, p. 96], applied to $W^*$ and $P^*$, defined by

$$P^* (y) = P (y^2) |y|^{2\beta+1/p} \in \mathbb{P}_{2\beta+1/p}.$$

Since $P^*, W^*$ are even, Theorem 4.2(b) there gives

$$\| P^* W^* \|_{L_p (a_\tau (1+\kappa_1), \sqrt{a})} \leq C_2 \exp (-C_3 H^* (\kappa_1, t)^{3/2}) \| P^* W^* \|_{L_p (a_{2\beta+1/p}, \eta_t)},$$

where

$$H^* (\kappa_1, t) = \min \left\{ \kappa_1, T^* (a_{2\beta+1/p})^{-1} \right\} / \eta_t$$

$$\sim \min \left\{ \kappa_1, T (a_t)^{-1} \right\} / \eta_t.$$
in view of (2.6), (2.9) and (3.6). On making the substitution \( x = y^2 \) in the norms and using (5.4), we obtain

\[
\| (PW) (x) x^\beta \|_{L_p(a_t+\beta+1/(2p)(1+\kappa_1)^2, d)} \leq C_3 \exp(-C_4 H(\kappa_1, t)^{3/2}) \| (PW) (x) x^\beta \|_{L_p(\Delta_t)}.
\]

Now, given \( \kappa > 0 \), let us write

\[
a_t (1 + \kappa) = a_{t+\beta+1/(2p)} (1 + \kappa_1)^2.
\]

Then by (3.9),

\[
\frac{(1 + \kappa_1)^2}{1 + \kappa} = \frac{a_t}{a_{t+\beta+1/(2p)}} = 1 + O\left(\frac{1}{t T(a_t)}\right) = 1 + o(\eta_t),
\]

so

\[
2\kappa_1 - \kappa = o(\eta_t),
\]

and hence if \( \kappa_1 \geq \eta_t \),

\[
H(\kappa_1, t) \sim H(\kappa, t).
\]

Then (5.6) follows. If instead \( \kappa_1 < \eta_t \), then both \( H(\kappa_1, t) \) and \( H(\kappa, t) \) are bounded, and Theorem 5.2(a) gives the result.

We turn to the proof of (5.7). Let \( r > 1 \), and write

\[
a_{rt} = a_t (1 + \kappa),
\]

so that

\[
\kappa = \frac{a_{rt}}{a_t} - 1 \sim \frac{1}{T(a_t) \eta_t}
\]

and hence

\[
H(\kappa, t) \sim \frac{1}{T(a_t) \eta_t} \geq C t^\epsilon,
\]

some \( \alpha > 0 \), by (3.8). Then (5.7) follows from (5.6). □

**Proof of Theorem 5.2(b) for \( \beta < 0 \)**

This follows from the decreasing property of \( x^\beta \) in \((0, d)\):

\[
\| (PW) (x) x^\beta \|_{L_p(a_t(1+\kappa), d)} \leq C a_t^\beta \| PW \|_{L_p(a_t (1+\kappa), d)}
\]

\[
\leq C a_t^\beta \exp(-C_3 H(\kappa, t)^{3/2}) \| PW \|_{L_p(\Delta_t)}
\]

\[
\leq C \exp(-C_3 H(\kappa, t)^{3/2}) \| (PW) (x) x^\beta \|_{L_p(\Delta_t)}.
\]

Here we have used the case \( \beta = 0 \) of Theorem 5.2(b). □
6. Christoffel Functions

Christoffel functions are crucially important in analysis of orthogonal polynomials and weighted approximation theory [16]. In this section we shall estimate generalized and classical $L_p$ Christoffel functions for $0 < p \leq \infty$. As in the previous section, we denote the exponentials of potentials with mass $\leq t$ by $P_t$, so

\begin{equation}
\mathbb{P}_t := \{ c \exp(\int \log |z - \xi| \, d\nu(\xi)) : c \geq 0, \nu \geq 0, \| \nu \| \leq t, S(\nu) \text{ is compact} \}.
\end{equation}

Our $L_p$ Christoffel functions are defined as follows: for $0 < p < \infty$,

\begin{equation}
\Lambda_{t,p}(W, z) := \inf_{P \in \mathbb{P}_t} \left( \| PW \|_{L_p(I)} / \| P(z) \| \right)^p, z \in \mathbb{C}.
\end{equation}

The polynomial analogues of $\Lambda_{t,p}$ are for $n \geq 1$,

\begin{equation}
\lambda_{n,p}(W, z) := \inf_{P \in \mathbb{P}_n} \left( \| PW \|_{L_p(I)} / \| P(z) \| \right)^p, z \in \mathbb{C}.
\end{equation}

It is clear that

\begin{equation}
\Lambda_{n,p}(W, z) \leq \lambda_{n,p}(W, z).
\end{equation}

The $\lambda_{n,p}(W, \cdot)$ are weighted analogues of the $L_p$ Christoffel functions introduced by P. Nevai [15]. However, the classical Christoffel function is

\begin{equation}
\lambda_n(W^2, x) := \inf_{P \in \mathbb{P}_{n-1}} \left( \int_I (PW)^2 \right) / P^2(x).
\end{equation}

We see that

\begin{equation}
\lambda_n(W^2, x) = \lambda_{n-1,2}(W, x).
\end{equation}

In describing our result, we shall need the auxiliary function $\varphi_t$ introduced in (1.18).

**Theorem 6.1**

Let $0 < p < \infty; \rho > -\frac{1}{p}; L > 0$ and let $W \in \mathcal{L}(C^2)$.

(a) Then uniformly for $t \geq t_0$ and $x \in J_t = [0, a_t(1 + L\eta_t)]$, we have

\begin{equation}
\Lambda_{t,p}(W^2, x) \sim \varphi_t(x) W^p(x) \left( x + \frac{a_t}{t^2} \right)^{\rho p}.
\end{equation}

(b) Moreover, there exist $C, t_0 > 0$ such that uniformly for $t \geq t_0$ and $x \in I$,

\begin{equation}
\Lambda_{t,p}(W^2, x) \geq C \varphi_t(x) W^p(x) \left( x + \frac{a_t}{t^2} \right)^{\rho p}.
\end{equation}
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For the polynomial analogues \( \lambda_{n,\rho} \) of \( \Lambda_{n,\rho} \), we prove:

**Theorem 6.2**

Let \( 0 < p < \infty; \rho > -\frac{1}{p}; L > 0 \) and let \( W \in \mathcal{L}(C^2) \).

(a) Then uniformly for \( n \geq n_0 \) and \( x \in J_n = [0, a_n(1 + L\eta_n)] \), we have

\[
\lambda_{n,\rho}(W, x) \sim \varphi_n(x)W^p(x) \left(x + \frac{a_n}{n^2}\right)^\rho.
\]

(b) Moreover, there exist \( C, n_0 > 0 \) such that uniformly for \( n \geq n_0 \) and \( x \in I \),

\[
\lambda_{n,\rho}(W, x) \geq C\varphi_n(x)W^p(x) \left(x + \frac{a_n}{n^2}\right)^\rho.
\]

Note that Theorem 1.3 follows directly from Theorem 6.2 and (6.6).

We begin with a lemma:

**Lemma 6.3**

Let \( \rho \in \mathbb{R} \) and \( L \in (0, 1) \). For \( n \geq 1 \), there exist polynomials \( R_n \) of degree \( \leq n \) such that,

\[
R_n(x) \sim \left(x + \frac{a_n}{n^2}\right)^\rho, x \in [0, a_{2n}];
\]

\[
|R'_n(x)| \leq C x^{\rho - 1}, x \in [L a_n n^{-2}, a_{2n}] .
\]

**Proof**

Suppose first that \( |\rho| < \frac{1}{2} \). Consider the Jacobi weight

\[
w(x) = (1 - x)^{-\rho} (1 - x^2)^{-1/2}, x \in (-1, 1).
\]

It is known [18, p. 36] that their Christoffel functions satisfy

\[
n^{-1} \lambda_n^{-1}(w, x) \sim (1 - x + n^{-2})^\rho,
\]

uniformly for \( n \geq 1 \) and \( x \in (-1, 1) \). Moreover, for any fixed \( \varepsilon > 0 \), in \([-1 + \varepsilon n^{-2}, 1 - \varepsilon n^{-2}]\),

\[
n |\lambda'_n(w, x)| \leq C (1 - x)^{-\rho} (1 - x^2)^{-1}.
\]

Let \( k \) be a positive integer and \( \left[ \frac{n}{k} \right] \) denote the largest integer \( \leq \frac{n}{k} \). We set

\[
R_n(x) = n^{-1} \lambda_{\left[ \frac{n}{k} \right]}^{-1}(w, 1 - \frac{x}{a_{2n}}) a_{2n}^\rho.
\]

It is straightforward to check that (6.11) and (6.12) follow. The degree of \( R_n \) is at most \( 2n/k \leq n \), if \( k \geq 2 \). For general \( \rho \), we choose a positive integer \( \ell \) such that \( |\rho/\ell| < \frac{1}{2} \) and form the polynomial \( R_n \) for \( \rho/\ell \), and
then raise it to the power \( \ell \). If \( k > 2\ell \), the resulting polynomial will have degree at most \( n \). ■

The Proof of the Lower Bounds for the Christoffel Functions in Theorem 6.1
Let us set \( \tau = -\frac{1}{2p} \). We do this in three steps:

**Step 1: The case \( \rho = \tau \)**
Recall that we define

\[
W^*(x) = \exp(-Q^*(x)) = \exp\left(-Q(x^2)\right), \quad x \in I^* = (-\sqrt{a}, \sqrt{d})
\]

and that then \( W^* \in \mathcal{F}(C^2) \). From [7, Theorem 1.13, p. 20], we have for \( \sqrt{x} \in [0, \sqrt{d}) \),

\[
\inf_{P \in \mathbb{P}_{2t}} \frac{\int_{I^*} |PW^*|^p(u) \, du}{|PW^*|^p(\sqrt{x})} = \Lambda_{2t, p}(W^*, \sqrt{x}) / W'^p(\sqrt{x}) \\
\geq C \varphi_{2t}^*(\sqrt{x}),
\]

where in \([-a_{2t}^*, a_{2t}^*]\),

\[
\varphi_{2t}^*(u) = \frac{|u^2 - a_{2t}^2|}{t \sqrt{(|u + a_{2t}^*| + a_{2t}^* \eta_{2t}^*) (|u - a_{2t}^*| + a_{2t}^* \eta_{2t}^*)}}
\]

and \( \varphi_{2t}^* \) is defined to be constant in \((\infty, a_{2t}^*)\) and \([a_{2t}^*, \infty)\). We see that in \([0, a_t]\),

\[
(6.13) \quad \varphi_{2t}^*(\sqrt{x}) \sim \frac{a_{2t} - x}{t \sqrt{x} \sqrt{a_{2t} - x + a_t \eta_t}} \sim \varphi_t(x) / \sqrt{x + a_t t^{-2}}.
\]

In \((a_t, d)\), we obtain instead \( \varphi_{2t}^*(\sqrt{x}) \sim \varphi_t(a_t) \). We make the substitutions \( u = \sqrt{v} \) and \( P(\sqrt{v}) = P_0(v) \) in the integral, and note that if \( P_0(v) \in \mathbb{P}_t \), then \( P(u) = P_0(u^2) \in \mathbb{P}_{2t} \). We deduce that

\[
\inf_{P_0 \in \mathbb{P}_t} \frac{\int \frac{1}{\sqrt{v}} |P_0W|^p(v) \, \frac{1}{\sqrt{v}} \, dv}{|P_0W|^p(x)} \geq C \varphi_t(x) / \sqrt{x + a_t t^{-2}}
\]

and hence

\[
\Lambda_{t, p}(W, x) / [W(x) (x + a_t t^{-2})]^p \geq C \varphi_t(x),
\]

provided \( \sqrt{x} \in [0, \sqrt{d}) \), which is equivalent to \( x \in [0, d) \).

**Step 2: The case \( \rho > \tau \)**
Assume that \( x \in [0, d) \). Note that if \( P(v) \in \mathbb{P}_t \), then \( P(v) (v + a_t t^{-2})^{\rho - \tau} \in \mathbb{P}_t \).
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Then

\[ P_{t+\rho-\tau}(W_\rho, x) / [W(x)(x+a_\rho t^{-2})^\rho]^p \]

\[ \geq C \inf_{P \in P_t} \frac{\int_{\alpha t^{-2}}^{\alpha t^{-2}} (|PW|)(v)(v+a_\rho t^{-2})^{\rho-\tau}(x+a_\rho t^{-2})^\tau)^p dv}{\int_{\alpha t^{-2}}^{\alpha t^{-2}} (|PW|)(v)(v+a_\rho t^{-2})^{\rho-\tau}(x+a_\rho t^{-2})^\tau)^p dv} \]

\[ \geq C \inf_{P \in P_{t+\rho-\tau}} \frac{\int_{t}^{\tau} |PW| (x)(x+a_\rho t^{-2})^{\rho-\tau}(x+a_\rho t^{-2})^\tau)^p dv}{\int_{t}^{\tau} |PW| (x)(x+a_\rho t^{-2})^{\rho-\tau}(x+a_\rho t^{-2})^\tau)^p dv}, \]

by our restricted range inequalities. Using the result from Step 1, we continue this as

\[ = C \Lambda_{t+\rho-\tau,p}(W_\tau, x) / [W(x)(x+a_\rho t^{-2})^\tau]^p \]

\[ \geq C \varphi_{t+\rho-\tau}(x) \sim \varphi_t(x), \]

by Lemma 4.4.

**Step 3: The case \( \rho < \tau \)**

We consider two ranges of \( x \).

**Range A:** \( x \in [0, a_t/4] \)

Let \( n = [t] + 1 \). We use the polynomials \( R_n \) from Lemma 6.3 that satisfy

\[ R_n(v) \sim (v+a_t t^{-2})^{\rho-\tau}, v \in [0, a_2n]. \]

Then as above

\[ \Lambda_{t,p}(W_\rho, x) / [W(x)(x+a_\rho t^{-2})^\rho]^p \]

\[ \geq C \inf_{P \in P_t} \frac{\int_{\alpha t^{-2}}^{\alpha t^{-2}} (|PW|)(v)(v+a_\rho t^{-2})^{\rho-\tau}(x+a_\rho t^{-2})^\tau)^p dv}{\int_{\alpha t^{-2}}^{\alpha t^{-2}} (|PW|)(v)(v+a_\rho t^{-2})^{\rho-\tau}(x+a_\rho t^{-2})^\tau)^p dv} \]

\[ \geq C \inf_{P \in P_{t+\rho-\tau}} \frac{\int_{t}^{\tau} |PR_nW_\rho| (v)^p dv}{\int_{t}^{\tau} |PR_nW_\rho| (v)^p dv} \]

\[ \geq C \Lambda_{t+n,p}(W_\tau, x) / [W(x)(x+a_\rho t^{-2})^\tau]^p, \]

by our restricted range inequalities. Using Step 1 above, we continue this as

\[ \geq C \varphi_{t+n}(x) \sim \varphi_t(x), \]

as

\[ x \in [0, a_t/4] \Rightarrow a_{2t} - x \sim a_t - x, \]
so

$$\varphi_{t+n}(x) \sim \varphi_{2t}(x) \sim \varphi_t(x).$$

**Range B:** \(x \in [a_{t/4}, d]\)

Here as \(\rho < \tau,\)

$$\Lambda_{t,p}(W, x)/\left[ W(x) (x + at^{-2})^\rho \right]^p$$

$$\geq C \inf_{P \in \mathcal{P}_t} \frac{\int_0^\infty (|PW|)(x) (x + at^{-2})^{\rho - \tau} (x + at^{-2})^\tau)^p dv}{\int_0^\infty (|PW|)(x) (x + at^{-2})^{\tau} dv}$$

$$\geq C \left( \frac{a_t}{x + at^{-2}} \right)^{(\rho - \tau)p} \inf_{P \in \mathcal{P}_t} \frac{\int_0^\infty (|PW|)dv}{\int_0^\infty (|PW|) (x + at^{-2})^{\tau} dv}$$

$$\geq CA_{t,p}(W, x)/\left[ W(x) (x + at^{-2})^\tau \right]^p \geq C \varphi_t(x).$$

The Proof of the Upper Bounds for the Christoffel Functions implicit in Theorem 6.2(a)

Let us set \(\tau = -\frac{1}{2p} \). We do this in three steps:

**Step 1:** The case \(\rho = \tau\)

Let

$$W^\#(x) = W^*(x)^{1/2} = \exp \left( -\frac{1}{2} Q^*(x) \right), x \in I^* = (-\sqrt{d}, \sqrt{d}).$$

Then \(W^\# \in \mathcal{F}(C^2)\). Let \(L > 0\). Denote by \(a^\#, \varphi^\# \) and so on, the analogues of \(a_n, \varphi_n \) for \(W^\#\). From [7, Theorem 9.3(c), p. 257], we have for \(x \in [0, a_n^# (1 + L\eta^#)]\),

$$\inf_{P \in \mathcal{P}_n} \frac{\int_{I^*} PW^#(u)^{2p} du}{|PW^#|^{2p} (\sqrt{x})} = \lambda_{n,2p}(W^#, \sqrt{x}) / (W^#(\sqrt{x}))^{2p}$$

$$\leq C \varphi_n^#(\sqrt{x}) = C \frac{\alpha_n^#}{n} \frac{1 - \left( \frac{\sqrt{x}}{\alpha_n^#} \right)^2}{\sqrt{1 - \left( \frac{\sqrt{x}}{\alpha_n^#} \right)^2} + \eta_n^#}.$$

Let \(P \in \mathcal{P}_n \) denote a minimizing polynomial, achieving the inf in the left-hand side (a compactness argument shows that it exists). Since \(a_n^# = a_n^* = \sqrt{a_n} \) and \(\eta_n^# \sim \eta_n^2 \sim \eta_n^* \sim \eta_n\), we can reformulate the
above as

\[ \int_{I^*} \frac{|P^2 W^*(u)|^p}{|P^2 W^*(\sqrt{x})|^p} \, du \leq C \frac{\sqrt{a_n}}{n} \frac{|1 - \frac{x}{a_2n}|}{\sqrt{|1 - \frac{x}{a_n}| + \eta_n}} \cdot \]

Now let us define a polynomial \( S_n \) of degree \( \leq n \) by

\[ S_n (u^2) = P (u)^2 + P (-u)^2. \]

Then \( S_n \) is a nonnegative polynomial with

\[ S_n (x) \geq P^2 (\sqrt{x}). \]

As \( W^* \) is even, we deduce that for \( x \in [0, a_n (1 + L\eta_n)] \),

\[ \int_{I^*} \frac{|S_n (u^2) W^*(u)|^p}{|S_n (x) W^*(\sqrt{x})|^p} \, du \leq C \frac{\sqrt{a_n}}{n} \frac{|1 - \frac{x}{a_2n}|}{\sqrt{|1 - \frac{x}{a_n}| + \eta_n}}. \]

A substitution \( u = \sqrt{v} \) gives

\[ \lambda_{n,p}(W, x)/ \left( W (x) \left( x + \frac{a_n}{n^2} \right)^\tau \right)^p \leq \int_{I^*} \frac{|(S_n W) (v)|^p \frac{1}{\sqrt{v}} \, dv}{(S_n W)^p (x) \left( x + \frac{a_n}{n^2} \right)^{-1/2}} \leq C \varphi_n (x), \]

provided \( x \in [0, a_n (1 + L\eta_n)] \).

**Step 3: The case \( \rho > \tau \)**

We consider two ranges of \( x \).

**Range A:** \( x \in [0, a_n/4] \)

We use the polynomials \( R_{[n/2]} \) from Lemma 6.3 of degree \( \leq n/2 \) that satisfy

\[ R_{[n/2]} (v) \sim (v + a_n n^{-2})^{\tau-p}, \, v \in [0, a_n]. \]
Then as above, our restricted range inequality gives

\[
\lambda_{n,p} (W, x) / \left[ W (x) \left( x + a_n n^{-2} \right)^\rho \right]^p \\
\leq C \inf_{P \in \mathcal{P}_n} \frac{\int_{a_n/n^2}^{a_n} \left( |PW| (v) (v + a_n n^{-2})^{\rho - \tau} (x + a_n n^{-2})^{\tau} \right)^p dv}{\int_{a_n/n^2}^{a_n} |PW/R_{[n/2]}| (v)^p dv} \\
\leq C \inf_{P \in \mathcal{P}_n} \frac{\int_{a_n/n^2}^{a_n} \left( |PW/R_{[n/2]}| (x) (x + a_n n^{-2})^{\tau} \right)^p dv}{\int_{a_n/n^2}^{a_n} \left( |P_1 W| / \left( x + a_n n^{-2} \right)^{\tau} \right)^p dv} \\
= C \lambda_{[n/2],p} (W, x) / \left( W (x) \left( x + a_n n^{-2} \right)^\tau \right)^p \\
\leq C \varphi_{[n/2]} (x) \sim \varphi_n (x),
\]

by the result of Step 1 above, and as

\[
x \in [0, a_{n/4}] \Rightarrow a_{[n/2]} - x \sim a_n - x \sim a_{2n} - x,
\]

so

\[
\varphi_{[n/2]} (x) \sim \varphi_n (x).
\]

**Range B: x ∈ [a_{n/4}, d]**

We use our restricted range inequalities and ρ > τ to deduce that

\[
\lambda_{n,p} (W, x) / \left[ W (x) \left( x + a_n n^{-2} \right)^\rho \right]^p \\
\leq C \inf_{P \in \mathcal{P}_n} \frac{\int_{a_n/n^2}^{a_n} \left( |PW| (v) (v + a_n n^{-2})^{\rho - \tau} (x + a_n n^{-2})^{\tau} \right)^p dv}{\int_{a_n/n^2}^{a_n} \left( |PW| / \left( x + a_n n^{-2} \right)^{\tau} \right)^p dv} \\
\leq C \left( \frac{a_n^{\rho - \tau}}{(x + a_n n^{-2})^{\rho - \tau}} \right)^p \inf_{P \in \mathcal{P}_n} \frac{\int_{a_n/n^2}^{a_n} |PW| (v)^p dv}{\int_{a_n/n^2}^{a_n} \left( |PW| / \left( x + a_n n^{-2} \right)^{\tau} \right)^p dv} \\
\leq C \inf_{P \in \mathcal{P}_n} \frac{\int_{a_n/n^2}^{a_n} |PW| (v)^p dv}{\int_{a_n/n^2}^{a_n} \left( |PW| / \left( x + a_n n^{-2} \right)^{\tau} \right)^p dv} \leq C \varphi_n (x),
\]

by the Results of Step 1.

**Step 3: The case ρ < τ**

We let ℓ be a fixed integer > τ − ρ. We use the fact that if \( P_1 \in \mathcal{P}_{n - \ell}, \)
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then \( P(u) = P_1(u)(u + a_n n^{-2})^\ell \in \mathcal{P}_n \). Then

\[
\lambda_{n,p}(W, x) / [W(x)(x + a_n n^{-2})^\rho]^p
\leq C \inf_{P_1 \in \mathcal{P}_{n-\ell}} \frac{\int_{a_n/n^2}^{a_n/n^2} |P_1 W| (v) (x + a_n n^{-2})^{\rho + \ell} dv}{\left( |P_1 W| (x) (x + a_n n^{-2})^{\rho + \ell} \right)^p}
\leq C \varphi_{n-\ell}(W_{p+\ell}, x) / \left( W(x)(x + a_n n^{-2})^{\rho + \ell} \right)^p \sim \varphi_n(x),
\]

by the results of Step 2, since \( \ell + \rho > \tau \), and by Lemma 4.4. ■

**Proof of the Rest of Theorems 6.1 and 6.2**

If we combine the lower bounds for \( \Lambda_{t,p} \) and the upper bounds for \( \lambda_{n,p} \),

we obtain, for the relevant range of \( x \),

\[
C_1 \varphi_t(x) \leq \Lambda_{t,p}(W, x)/ (W(x)(x + a_t t^{-2})^\rho)^p
\leq \lambda_{[t],p}(W, x) / (W(x)(x + a_t t^{-2})^\rho)^p
\leq C_2 \varphi_{[t]}(x) \sim \varphi_t(x).
\]

With \( n = [\ell] \), this then gives the \( \sim \) relations in both Theorems 6.1(a) and 6.2(a). ■

7. ZEROS OF ORTHOGONAL POLYNOMIALS

The \( nth \) orthonormal polynomial \( p_{n,p}(x) \) has zeros \( \{x_{j,n,p}\}_{j=1}^n \), where

\[
0 < x_{mn,p} < x_{n-1,n,p} < \ldots < x_{2n,p} < x_{1n,p} < d.
\]

In our estimation of \( p_{n,p}(x) \), we shall need bounds on the zeros and on the spacing between the zeros. In this section, we establish these, thereby also obtaining Theorem 1.4.

We begin by showing that all the zeros of \( p_{n,p}(W_{p}^2, x) \) lie in \( \Delta_{n+p+\frac{1}{2}} \),

as a simple consequence of our restricted range inequality Theorem 5.1.

**Theorem 7.1**

Let \( W := e^{-Q} \) where \( Q : I \to [0, \infty) \) is such that \( Q^*(x) = Q(x^2) \) is
convex in \(I^*\). Assume moreover, that \(Q(d^-) = \infty\) and \(Q(x) > 0 = Q(0), x \in I \setminus \{0\}\). Let \(\rho > -\frac{1}{2}\). Then for \(n \geq 1\),

\[
(7.1) \quad x_{1n,\rho} < a_{n+\rho + \frac{1}{2}}.
\]

It is interesting that for \(\rho = 0\) and for weights on the whole real line, \(a_{n+\frac{1}{2}}\) has to be replaced by \(a_{n+\frac{1}{2}}\) [7]. The reason for the better estimate here comes from the slightly different restricted range inequalities we obtain for subintervals of \((0, \infty)\). We note that it is possible to prove a generalisation of Theorem 7.1 for \(L_p\) extremal polynomials, as in [7].

There are a number of simple monotonicity and interlacing properties for the zeros of the orthogonal polynomials:

**Theorem 7.2**

Let \(W\) be a continuous function on \(I\) such that \(W^2\) has all finite power moments. Let \(\rho > -\frac{1}{2}\) and let \(\ell\) be a positive integer.

(a) For each \(n \geq j \geq 1\), \(x_{jn,\rho}\) is a non-decreasing function of \(\rho\).

(b) \;

\[
(7.2) \quad x_{1n,\rho} \leq x_{1n,\rho + \ell} \leq x_{1, n+\ell, \rho}.
\]

(c) For each \(j \in \{1, 2, 3, \ldots, n - 2\ell\}\), \(p_{n,\ell + \rho}\) has at least one zero in \([x_{j+2\ell, n, \rho}, x_{jn,\rho}]\). Moreover, for each \(j \in \{2\ell + 2, 2\ell + 3, \ldots, n\}\),

\[
(7.3) \quad x_{jn,\rho + \ell} \leq x_{j - 2\ell - 1, n, \rho} \leq x_{j - 2\ell - 1, n, \rho + \ell}.
\]

We note that in the special case of Laguerre weights \(x^\rho e^{-x}\), the monotonicity of the zeros in \(\rho\) is classical [22, pp. 122-123]. On the more quantitative side, we prove:

**Theorem 7.3**

Let \(W \in \mathcal{L}(C^2)\) and \(\rho > -\frac{1}{2}\).

(a) Uniformly for \(n \geq 1\),

\[
(7.4) \quad x_{nn,\rho} \sim a_n n^{-2}.
\]

(b) For \(n\) large enough,

\[
1 - \frac{x_{1n,\rho}}{a_n} \sim \eta_n.
\]

(c) For some \(C > 0\),

\[
(7.5) \quad x_{j-1,n,\rho} - x_{jn,\rho} \leq C \varphi_n(x_{jn}), 2 \leq j \leq n.
\]
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We begin with

**The Proof of Theorem 7.1**

We use the well known formula

\[ x_{1n} = \max_{p \in \mathcal{P}_{n-1}} \frac{\int_I x(PW_\rho)^2(x)dx}{\int_I (PW_\rho)^2(x)dx}. \]

This is an easy consequence of the Gauss quadrature formula for $W_\rho^2$, see for example [22, p.188]. In turn this implies that for $r > 0$,

\[ 1 - \frac{x_{1n} \rho}{a_r} = \min_{p \in \mathcal{P}_{n-1}} \frac{\int_I (1 - \frac{x}{a_r})(PW_\rho)^2(x)dx}{\int_I (PW_\rho)^2(x)dx}. \]

Now we proceed as in the proof of Theorem 11.1 in [7, p. 315]. Let $t = n + \rho + \frac{1}{4}, p = 2$, and $r = t$. We note first that for $P \in \mathcal{P}_{n-1} \setminus \{0\}$

\[ |1 - \frac{x}{a_t}|^{1/2}|P(x)| \in \mathcal{P}_t = \mathcal{P}_{t-\rho-\frac{3}{2}}. \]

Then Theorem 5.1 with the above choices of $t, p$ and with $\beta = \rho$ gives

\[ \int_{I \setminus \Delta_t} |1 - \frac{x}{a_t}| (PW_\rho)^2(x)dx < \int_{\Delta_t} |1 - \frac{x}{a_t}| (PW_\rho)^2(x)dx. \]

Since $1 - \frac{x}{a_t} > 0$ in the right-hand integral except when $x = a_t$, we deduce that

\[ \int_I (1 - \frac{x}{a_t})(PW_\rho)^2(x)dx > 0. \]

Then (7.6) gives

\[ 1 - \frac{x_{1n}}{a_t} > 0 \]

\[ \Rightarrow x_{1n} < a_t = a_{n+\rho+\frac{1}{2}}. \]

**Proof of Theorem 7.2**

(a) If $w_1$ and $w_2$ are positive continuous weights on a compact interval $[a, b]$ and $w_2/w_1$ is a strictly increasing function in $[a, b]$, then a classical result [22, Thm. 6.12.2, p. 116] asserts that

\[ x_{jn}(w_1) < x_{jn}(w_2), \]

where $x_{jn}(w_k)$ denotes the jth zero of $p_n(w_k)$. In our situation, if $\Delta > \rho$, $W_\Delta/W_\rho$ is a strictly increasing function in $I$. However, the classical result cannot be applied directly to $W_\Delta$ and $W_\rho$, since $I$ is not compact. (However Szegö applies the result to Laguerre weights without further explanation). We can replace $I$ by $I_\epsilon = [\epsilon, \inf \{d - \epsilon, \frac{1}{\epsilon} \}]$, where $\epsilon > 0$
is small, and apply the result to the weights $W_\rho$ and $W_\Delta$ restricted to $I_\varepsilon$. If we fix $n$, and let $\varepsilon \to 0+$, and use continuity in $\varepsilon$, of the orthogonal polynomial of degree $n$ with respect to the weight $W_\rho^2$ restricted to $I_\varepsilon$, we then obtain the result.

(b) By (a),

$$x_{1n,\rho} \leq x_{1n,\rho+\ell}.$$ 

Moreover, the extremal formula (7.5) gives

$$x_{1n,\rho+\ell} = \sup_{\deg(P) \leq n-1} \frac{\int_I xP^2(x) x^{2\ell}W_\rho^2(x) \, dx}{\int_I P^2(x) x^{2\ell}W_\rho^2(x) \, dx} \leq \sup_{\deg(P) \leq n+\ell-1} \frac{\int_I xP^2(x) W_\rho^2(x) \, dx}{\int_I P^2(x) W_\rho^2(x) \, dx} = x_{1,n+\ell,\rho}.$$ 

(c) By the Gauss quadrature formula, if $P$ is a polynomial of degree $\leq n-2\ell-1$, we have

$$\sum_{j=1}^n \lambda_n \left( W_\rho^2, x_{jn,\rho} \right) x_{jn,\rho}^{2\ell} p_{n,\rho+\ell}(x_{jn,\rho}) P(x_{jn,\rho})$$ 

$$= \int_I x^{2\ell} p_{n,\rho+\ell}(x) P(x) W_\rho^2(x) \, dx$$ 

$$= \int_I p_{n,\rho+\ell}(x) P(x) W_{\rho+\ell}^2(x) \, dx = 0.$$ 

That is, setting

$$w_{jn} = \lambda_n \left( W_\rho^2, x_{jn,\rho} \right) x_{jn,\rho}^{2\ell} |p_{n,\rho+\ell}(x_{jn,\rho})| \geq 0,$$

we have for $P \in P_{n-2\ell-1}$,

$$\sum_{j=1}^n w_{jn} \text{sign} \left( p_{n,\rho+\ell}(x_{jn,\rho}) \right) P(x_{jn,\rho}) = 0.$$ 

It then follows that for $k = 1, 2, ..., n-2\ell$, the sequence $\{p_{n,\rho+\ell}(x_{jn,\rho})\}_{j=k}^{k+2\ell}$ contains a sign change or zero. Indeed if there is a $k$ for which this is not true, on setting

$$P(x) = \sigma \prod_{j=1, j \notin \{k, k+1, \ldots, k+2\ell\}} (x - x_{jn,\rho})$$

where

$$\sigma = \text{sign} \left( p_{n,\rho+\ell}(x_{kn,\rho}) \right),$$
we obtain
\[
\sum_{j=k}^{k+2\ell} w_{jn} |P(x_{jn,\rho})| = \sum_{j=1}^{n} w_{jn} \text{sign} \left( p_{n,\rho+\ell}(x_{jn,\rho}) \right) P(x_{jn,\rho}) = 0.
\]

This is not possible as \( P(x_{jn,\rho}) \neq 0 \), \( k \leq j \leq k + 2\ell \) and all of \( w_{jn}, k \leq j \leq k + 2\ell \) are of one sign. So \( \{p_{n,\rho+\ell}(x_{jn,\rho})\}_{j=k}^{k+2\ell} \) has a zero or sign change for each \( k \), and then the first part follows. Similarly, \( \{p_{n,\rho+\ell}(x_{jn,\rho})\}_{j=1}^{n} \) has at least \( n - 2\ell \) sign changes or zeros in the sequence \( \{x_{jn,\rho}\}_{j=1}^{n} \). (If not, we choose \( P \) to be a polynomial of degree \( m \leq n - 2\ell - 1 \) with sign changes to match the \( m \) sign changes in \( \{p_{n,\rho+\ell}(x_{jn,\rho})\}_{j=1}^{n} \), but not vanishing at any of \( x_{jn,\rho} \), leading to a contradiction as above).

Next, the above shows that for the smallest zeros of \( p_{n,\rho} \) and \( p_{n,\rho+\ell} \), we have
\[
x_{nn,\rho} \leq x_{nn,\rho+\ell} \leq x_{n-2\ell,n,\rho}.
\]
Let us now generalize this. If for some \( k \),
\[
x_{kn,\rho+\ell} > x_{k-2\ell-1,n,\rho},
\]
then in the interval \([x_{nn,\rho}, x_{k-2\ell-1,n,\rho}]\), \( p_{n,\rho+\ell} \) has at most \( n - k \) zeros, and hence in \( \{x_{jn,\rho}\}_{j=k-2\ell-1}^{n} \), \( p_{n,\rho+\ell} \) has at most \( n - k + 1 \) sign changes. In the remaining \( \{x_{jn,\rho}\}_{j=1}^{k-2\ell-1} \), \( p_{n,\rho+\ell} \) has at most \( k - 2\ell - 2 \) sign changes, giving a total of at most \( n - 2\ell - 1 \) sign changes in \( \{x_{jn,\rho}\}_{j=1}^{n} \), a contradiction. So
\[
x_{kn,\rho+\ell} \leq x_{k-2\ell-1,n,\rho}.
\]
The right-hand inequality in (7.2) follows from (a). □

Next we record the desired inequalities for the zeros of \( p_{n,-1/4} \), which follow from results in [7].

**Lemma 7.4**

Let \( W \in \mathcal{L}(C^2) \) and \( \tau = -\frac{1}{4} \).

(a) Uniformly for \( n \geq 1 \),

(7.7) \[ x_{nn,\tau} \sim a_n n^{-2}. \]
(b) For $n$ large enough

$$1 - \frac{x_{1n,\tau}}{a_n} \sim \eta_n.$$  

(c) For some $C > 0$,

$$x_{j,n,\tau} - x_{j+1,n,\tau} \sim \varphi_n(x_{jn}), 1 \leq j \leq n - 1.$$

**Proof**

(b) Recall from (1.7) that

$$p_n(W^2, t^2) = p_{2n}(W^2, t)$$

so

$$x_{jn,\tau} = (x_{jn,2n}^*)^2.$$  

By Theorem 1.19(f) in [7, p. 23],

$$1 - \frac{x_{2n,1n}^*}{a_{2n}^*} \sim \eta_{2n}^*,$$

so

$$1 - \frac{x_{1n,\tau}}{a_n} = 1 - \left( \frac{x_{1n,2n}}{a_{2n}^*} \right)^2 \sim \eta_{2n}^* \sim \eta_n.$$  

(a) Next, as $W^*$ is even, the spacing in [7, Theorem 1.19(e), p. 23] gives

$$2x_{n,2n}^* = x_{n,2n}^* - x_{n+1,2n}^* \sim \varphi_{2n}^* (x_{n,2n}^*)$$

$$\sim \frac{a_{2n}^*}{n} \sqrt{1 - \frac{x_{n+1,2n}^*}{a_{2n}^*}} \sim \frac{\sqrt{a_n}}{n},$$

whence

$$x_{n,\tau} = (x_{n,2n}^*)^2 \sim \frac{a_n}{n^2}.$$  

(c) By (7.10),

$$x_{jn,\tau} - x_{j+1,n,\tau} = (x_{jn,2n}^* + x_{j+1,n,2n}^*) (x_{jn,2n}^* - x_{j+1,n,2n}^*) \sim x_{jn,2n}^* \varphi_{2n}^* (x_{jn,2n}^*) \sim \varphi_n(x_{jn,\tau}),$$

by (6.13). ■

**Proof of Theorem 7.3(a), (b)**
(a) By the classical extremal property for smallest zeros, and our restricted range inequalities,

\[
x_{mn, \rho} = \inf_{\deg(P) \leq n-1} \frac{\int_I xP^2(x)W^2_\rho(x) \, dx}{\int_I P^2(x)W^2_\rho(x) \, dx} \geq \frac{a_n}{n^2} \inf_{\deg(P) \leq n-1} \frac{\int_{a_n/n^2} P^2(x)W^2_\rho(x) \, dx}{\int_I P^2(x)W^2_\rho(x) \, dx} \geq C\frac{a_n}{n^2}.
\]

Next, choose a positive integer \( \ell \) such that \( \ell + \tau > \rho \). By Theorem 7.2(a),

\[
x_{mn, \rho} \leq x_{mn, \ell + \tau}
\]

and by Theorem 7.2(b),

\[
x_{mn, \ell + \tau} \leq x_{n,n+\ell, \tau}.
\]

Using Lemma 7.4(b) and the spacing in Lemma 7.4(c), we obtain (as \( \ell \) is fixed),

\[
x_{n,n+\ell, \tau} \leq C\frac{a_n}{n^2}
\]

and hence

\[
x_{mn, \rho} \leq C\frac{a_n}{n^2}.
\]

(b) Case I: \( \rho > \tau \).

Choose a positive integer \( \ell \) such that \( \ell + \tau > \rho \). By Theorem 7.2(a)

\[
x_{1n, \tau} \leq x_{1n, \rho} \leq x_{1n, \ell + \tau}
\]

and by Theorem 7.2(b),

\[
x_{1n, \ell + \tau} \leq x_{1,n+\ell, \tau}.
\]

Then

\[
1 - \frac{x_{1n, \rho}}{a_n} \geq 1 - \frac{x_{1,n+\ell, \tau}}{a_n} = 1 - \frac{x_{1,n+\ell, \tau}}{a_n} + \frac{x_{1,n+\ell, \tau}}{a_{n+\ell}} \left( \frac{a_n}{a_{n+\ell}} - 1 \right).
\]

Here from (3.9),

\[
\frac{a_n}{a_{n+\ell}} - 1 = O \left( \frac{1}{nT(a_n)} \right) = o(\eta_n),
\]
while from Lemma 7.4(b),

\[ 1 - \frac{x_{1,n+\ell,\tau}}{a_{n+\ell}} \sim \eta_{n+\ell} \sim \eta_n. \]

So at least for large enough \( n \),

\[ 1 - \frac{x_{1,n,\rho}}{a_n} \geq C\eta_n. \]

In the other direction, Lemma 7.4(b) gives

\[ 1 - \frac{x_{1,n,\rho}}{a_n} \leq 1 - \frac{x_{1,n,\tau}}{a_n} \leq C\eta_n. \]

**Case II:** \( \rho < \tau \)

Choose a positive integer \( \ell \) such that \( \ell + \rho > \tau \). Here Theorem 7.2 (a), (b) give

\[ x_{1,n,\rho} \leq x_{1,n,\tau} \leq x_{1,n,\ell+\rho} \leq x_{1,n+\ell,\rho}. \]

Then

\[ C\eta_n \geq 1 - \frac{x_{1,n,\tau}}{a_n} \geq 1 - \frac{x_{1,n+\ell,\rho}}{a_n}. \]

Much as above this yields, for large enough \( n \),

\[ 1 - \frac{x_{1,n+\ell,\rho}}{a_{n+\ell}} \leq C\eta_{n+\ell}, \]

and hence for large enough \( n \),

\[ 1 - \frac{x_{1,n,\rho}}{a_n} \leq C\eta_n. \]

In the other direction,

\[ 1 - \frac{x_{1,n,\rho}}{a_n} \geq 1 - \frac{x_{1,n,\tau}}{a_n} \geq C\eta_n. \]

\[ \blacksquare \]

Our proof of Theorem 7.3 (c) is based on an extension of a classical inequality of Erdős and Turan for sums of successive fundamental polynomials. One such extension was presented in [8], and reproduced in [7, p. 320 ff.]. That required \( Q \) to be convex, which is not always true for the weights in this work. So we present another extension, which allows \( xQ'(x) \) to be increasing, but holds only on subintervals of \((0, \infty)\). Yet another extension was given in [24].

We note that it is possible to give another proof of Theorem 7.3(c) based on the estimates in Lemma 7.4, and the inequalities in Theorem 7.2. But we feel the following lemma is of independent interest.
Lemma 7.5

Let

\[ 0 \leq a \leq y_1 < y_2 < \ldots < y_m \leq b \]

and \( \{\ell_j(x)\}_{j=1}^m \subseteq \mathcal{P}_{m-1} \) denote the corresponding fundamental polynomials of Lagrange interpolation, so that

\[ \ell_j(y_k) = \delta_{jk}, 1 \leq j, k \leq m. \]

Let \( w : (a, b) \to (0, \infty) \) and assume that \( q := \log \frac{1}{w} \) is such that \( q' \) exists and such that \( xq'(x) \) is non-decreasing in \([y_1, y_m]\). Then for \( 1 \leq j \leq m - 1 \),

\[ (7.11) \quad \ell_j(x)w^{-1}(y_j)w(x) + \ell_{j+1}(x)w^{-1}(y_{j+1})w(x) \geq 1, x \in [y_j, y_{j+1}]. \]

We first need a zero counting lemma:

Lemma 7.6

Under the hypotheses of Lemma 7.5, if \( P \in \mathcal{P}_m \) has only real zeros, all lying in \([s, t] \subset (0, \infty)\), and \( s, t \) are zeros, then \((Pw)'\) has at most \(m - 1\) distinct zeros lying in \([s, t] \cap (a, b)\).

Proof

Let

\[ 0 < s = x_1 < x_2 < \ldots < x_k = t \]

denote the distinct zeros of \( P \), with multiplicities \( n_1, n_2, \ldots, n_k \) respectively. Since

\[ (Pw)' = 0 \Rightarrow P' - q'P = 0, \]

we see that zeros of \((Pw)’\) occur where \( P \) has a multiple zero or where

\[ g(x) := \frac{P'(x)}{P(x)} = \sum_{j=1}^k \frac{n_j}{x - x_j} \]

has \( g(x) = q'(x) \). Now we count the zeros of \( g - q' \). Since we are working on a subinterval of \((0, \infty)\), this is the same as counting the zeros of the function \( xg'(x) - xq'(x) \). Here

\[ \frac{d}{dx} (xg'(x)) = -\sum_{j=1}^k \frac{x_jn_j}{(x - x_j)^2} < 0, \]

so \( xg'(x) - xq'(x) \) is strictly decreasing in \((x_j, x_{j+1}) \cap (a, b)\), so has at most one zero there. (There will be exactly one zero if \((x_j, x_{j+1}) \subset \)
Thus $(Pw)'$ has at most one zero in $(x_j, x_{j+1}) \cap (a, b), 1 \leq j < k,$ and zeros at $x_j$ iff $n_j \geq 2.$ Then in $[s, t] \cap (a, b),$ $(Pw)'$ has at most
\[ k - 1 + \sum_{j=1}^{k} \max\{0, n_j - 1\} \leq -1 + \sum_{j=1}^{k} n_j = m - 1 \]
distinct zeros. ■

We turn to the

Proof of Lemma 7.5
Now that we have Lemma 7.6, this is identical to that of Lemma 11.8 in [7, p. 322], but we include the details for the reader's convenience. Fix $j$ and let
\[ P(x) := \ell_j(x)/w(y_j) + \ell_{j+1}(x)/w(y_{j+1}). \]
Then $P \in \mathcal{P}_{m-1}$ has $m - 2$ zeros at $\{y_1, y_2, ..., y_{j-1}, y_{j+2}, ..., y_m\}$ and
\[ (Pw)(y_j) = 1 = (Pw)(y_{j+1}). \]
Its remaining zero must also be real. By Rolle's theorem, $(Pw)'$ has a zero in $(y_k, y_{k+1})$ for
\[ k \in \{1, 2, ..., m - 1\} \setminus \{j - 1, j + 1\} \]
a total of $m - 3$ distinct zeros. From the lemma, it can have at most $m - 2$ distinct zeros in $[y_1, y_m].$ We claim that
\[ (Pw)'(y_j) \geq 0 \geq (Pw)'(y_{j+1}). \quad (7.12) \]
Once we have proved this, it follows that $(Pw)'$ has exactly one zero in $(y_j, y_{j+1})$ at its local maximum in this interval (otherwise it would have to have $\geq 3$ distinct zeros in this interval, giving $\geq m - 1$ zeros in all, which is impossible: a sketch of the situation will assist the reader). Then $Pw$ increases from 1 at $y_j$ to its maximum and then decreases again to 1 at $y_{j+1},$ giving (7.11).

We proceed to prove (7.12). Suppose first that $2 \leq j \leq m - 2$ and suppose for example $(Pw)'(y_{j+1}) > 0.$ Then we see that $(Pw)'$ must have at least one zero in $(y_{j+1}, y_{j+2})$ (recall that $(Pw)(y_{j+1}) = 1; (Pw)(y_{j+2}) = 0,$ again a sketch will help). Then we already have counted $m - 2$ distinct zeros of $(Pw)'$, so there are no more. But then $(Pw)'(y_j) < 0$ (for else, $(Pw)$ has at least one local maximum and minimum in $[y_j, y_{j+1})$ so $(Pw)'$ has 2 zeros there, and this is impossible: consider separately the cases $(Pw)'(y_j) = 0$ or $> 0$). Since $(Pw)(y_j) = 1 > 0 = (Pw)(y_{j-1}), (Pw)'$ has one more zero in $(y_{j-1}, y_j)$ giving $\geq m - 1$ zeros, which is impossible. So in this case we have the right-hand side of (7.12) and the other half of (7.12) is similar (or
can be deduced by considering \((Pu)(-x)\) with points \(-y_j, 1 \leq j \leq m\). For \(j = 1, 2\) or \(m - 1, m\), this argument requires minor modifications.

Finally, we turn to:

**Proof of Theorem 7.3(c)**

Let \(\{\ell_j\}^n_{j=1}\) denote the fundamental polynomials of Lagrange interpolation at the zeros \(\{x_{j,\rho}\}^n_{j=1}\) of the orthogonal polynomials \(p_{n,\rho}(x)\), so that

\[
\ell_j(x_k) = \delta_{jk}, \quad 1 \leq j, k \leq n.
\]

A classical formula for the weights in the Gauss quadrature formula is

\[
\lambda_j := \lambda_n(W^2, x_{j,\rho}) = \int_I \ell_j^2 W^2.
\]

Then applying Lemma 7.5 with \(w = W^2\),

\[
\lambda_j W^{-2}(x_{j,\rho}) + \lambda_{j-1,n} W^{-2}(x_{j-1,n,\rho}) = \int_I (\ell_j^2 W^{-2}(x_{j,\rho}) + \ell_{j-1,n}^2 W^{-2}(x_{j-1,n,\rho})) W^2
\]

\[
\geq \int_{x_{j,\rho}}^{x_{j-1,n,\rho}} (\ell_j^2 W^{-2}(x_{j,\rho}) + \ell_{j-1,n}^2 W^{-2}(x_{j-1,n,\rho})) W^2
\]

\[
\geq \frac{1}{2} \int_{x_{j,\rho}}^{x_{j-1,n,\rho}} (\ell_j W^{-1}(x_{j,\rho}) + \ell_{j-1,n} W^{-1}(x_{j-1,n,\rho}))^2 W^2
\]

(7.13)

\[
\geq \frac{1}{2} \int_{x_{j,\rho}}^{x_{j-1,n,\rho}} x^{2p} dx \geq C(x^{2p+1}_{j-1,n,\rho} - x^{2p+1}_{j,\rho}).
\]

(We used the inequality \(s^2 + t^2 \geq \frac{1}{2}(s+t)^2\) in the second last line). The inequality

\[
y^{2p+1} - x^{2p+1} \geq C_0 (y - x) \max \{y^{2p}, x^{2p}\}, \quad y > x > 0,
\]

where \(C_0\) is independent of \(x\) and \(y\), enables us to reformulate the above as

\[
\lambda_j W^{-2}(x_{j,\rho}) + \lambda_{j-1,n} W^{-2}(x_{j-1,n,\rho}) \geq C (x_{j-1,n,\rho} - x_{j,\rho}) \max \{x^{2p}_{j-1,n,\rho}, x^{2p}_{j,\rho}\}.
\]
Using our estimates for Christoffel functions in Theorem 6.2 (recall also (6.6)), we obtain for some $C \neq C(j, n)$

\[
\begin{align*}
(x_{j-1,n,\rho} - x_{j,n,\rho}) \max \{x_{j-1,1,\rho}^{2\rho}, x_{j,n,\rho}^{2\rho}\} \\
\leq C(\varphi_n(x_{j,n,\rho})x_{j,n,\rho}^{2\rho} + \varphi_n(x_{j-1,n,\rho})x_{j-1,n,\rho}^{2\rho}) \\
\leq C(\varphi_n(x_{j,n,\rho}) + \varphi_n(x_{j-1,n,\rho})) \max \{x_{j-1,1,\rho}^{2\rho}, x_{j,n,\rho}^{2\rho}\},
\end{align*}
\]

so

\[
x_{j-1,n,\rho} - x_{j,n,\rho} \leq C(\varphi_n(x_{j,n,\rho}) + \varphi_n(x_{j-1,n,\rho})).
\]

But if, for example, $\varphi_n(x_{j,n,\rho}) < \varphi_n(x_{j-1,n,\rho})$ this gives

\[
x_{j-1,n,\rho} - x_{j,n,\rho} \leq C\varphi_n(x_{j-1,n,\rho})
\]

and then Lemma 4.3 shows that

\[
(7.14) \quad \varphi_n(x_{j,n,\rho}) \sim \varphi_n(x_{j-1,n,\rho})
\]

So the desired inequality follows. The case $\varphi_n(x_{j,n,\rho}) \geq \varphi_n(x_{j-1,n,\rho})$ is similar. \(\square\)

8. Bounds on Orthogonal Polynomials

We prove Theorem 1.2, which we reformulate as:

**Theorem 8.1**

Let $W \in \mathcal{L}(C^2), \rho > -\frac{1}{2}$ and let $p_{n,\rho}(x)$ be the $n$th orthonormal polynomial for the weight $W^2$. Then uniformly for $n \geq 1$,

\[
(8.1) \quad \sup_{x \in I} |p_{n,\rho}(x)| \big| W(x) \left(x + \frac{a_n}{\eta^2}\right)^{\rho} \left(x + \frac{a_n}{\eta^2}\right) (|a_n - x| + a_n \eta_n) \big|^{1/4} \sim 1.
\]

The proof of Theorem 8.1 is similar in spirit - and easier - than its analogue for weights on two-sided intervals, Theorem 12.1 in [7, p. 326]. The broad outlines of the method were introduced by Bonan [1] and extended by Mhaskar [10], and the authors. The method has also recently been used by Kasuga and Sakai in [5].

We shall first prove the upper bound for $x \in [a_n, a_n]$, any $0 < \varepsilon < 1$, and then treat the rest of the range of $x$. Before proceeding to the first step, let us recall some notation: the zeros of $p_{n,\rho}(x) = p_n(W^2, x)$ are denoted by

\[
0 < x_{n,\rho} < x_{n-1,\rho} < \ldots < x_{2n,\rho} < x_{1n,\rho} < d
\]
and \( \gamma_{n,\rho} \) denotes the (positive) leading coefficient of \( p_{n,\rho}(x) \). The \( n \)th reproducing kernel function is

\[
K_{n,\rho}(x, t) := K_n(W^2_\rho, x, t) := \sum_{j=0}^{n-1} p_{j,\rho}(x)p_{j,\rho}(t).
\]

The Christoffel-Darboux formula provides an alternative representation for \( K_n \):

\[
K_{n,\rho}(x, t) = \frac{\gamma_{n-1,\rho} p_{n,\rho}(x)p_{n-1,\rho}(t) - p_{n,\rho}(t)p_{n-1,\rho}(x)}{x - t}.
\]

Letting \( t \to x \) gives

\[
\lambda_{n,\rho}^{-1}(x) := \lambda_n^{-1}(W^2_\rho, x) = K_{n,\rho}(x, x) = \frac{\gamma_{n-1,\rho} [p'_{n,\rho}(x)p_{n-1,\rho}(x) - p'_{n-1,\rho}(x)p_{n,\rho}(x)]}{\gamma_{n,\rho}}.
\]

and in particular for \( x = x_{jn,\rho} \) we obtain

\[
\lambda_{n,\rho}^{-1}(x_{jn,\rho}) = \frac{\gamma_{n-1,\rho} p'_{n,\rho}(x_{jn,\rho})p_{n-1,\rho}(x_{jn,\rho})}{\gamma_{n,\rho}}.
\]

**Lemma 8.2**

Let \( \rho > -\frac{1}{4} \) and \( 0 < \varepsilon < 1 \). Let \( W \in \mathcal{L}(C^2) \). Then uniformly for \( n \geq 1 \),

\[
\sup_{x \in [a_n, a_{2n}]} | p_{n,\rho}(x) | W(x)x^\rho | x (a_n - x) |^{1/4} \leq C.
\]

**Proof**

Let \( \tau = -\frac{1}{4} \). First recall that \( a_{2n}^2 = a_n \) and a substitution in the integral defining orthogonality of \( p_{2n} (W^{*2}, t) \) gives

\[
p_{n,\tau} (t^2) = p_{n, -1/4} (t^2) = p_{2n} (W^{*2}, t).
\]

Then the bounds for the latter polynomials in [7, Theorem 1.17, p. 22] give for \( t \in I^* \)

\[
| p_{n,\tau} (t^2) | W (t^2) = | p_{2n} (W^{*2}, t) W^* (t) | \leq C | a_{2n}^2 - t^2 |^{-1/4}.
\]

Then for \( n \geq 1 \) and any fixed \( j \), our restricted range inequalities and (3.9) give

\[
\sup_{x \in I} | p_{n+j,\tau} W (x) | a_n - x |^{1/4} \leq C.
\]

Now choose non-negative integers \( k, \ell \) such that

\[
k + \rho > -\frac{1}{2} \text{ and } \ell - \rho > 0.
\]
Also let
\begin{equation}
\beta := 2\rho - \ell + k + \frac{1}{2}.
\end{equation}
For a fixed \(x \in [\varepsilon a_n, a_{2n}]\), let
\begin{equation}
S(t) := t^\beta x^\beta.
\end{equation}
We may write
\begin{align*}
p_{n,\rho} S(x) &= \int_I K_{n+\ell+1,\tau}(x, t) \left( p_{n,\rho} S(t) \right) W_\tau^2(t) \, dt \\
&= \int_I K_{n+\ell+1,\tau}(x, t) p_{n,\rho}(t) \left[ x^\beta - t^\beta \right] t^\beta W_\tau^2(t) \, dt \\
&\quad + \int_I K_{n+\ell+1,\tau}(x, t) p_{n,\rho}(t) t^{\beta+\ell} W_\tau^2(t) \, dt \\
&=: I_1 + I_2.
\end{align*}

**Estimation of \( I_2 \)**

By choice of \(\beta\), orthogonality, and then Cauchy-Schwarz,
\begin{align*}
|I_2| &= \left| \int_I \left( t^k \sum_{j=n-k}^{n+\ell} p_{j,\tau}(x) p_{j,\tau}(t) \right) p_{n,\rho}(t) W_\rho^2(t) \, dt \right| \\
&\leq \left[ \int_I \left( t^k \sum_{j=n-k}^{n+\ell} p_{j,\tau}(x) p_{j,\tau}(t) \right)^2 W_\rho^2(t) \, dt \right]^{1/2}.
\end{align*}
Now we use our restricted range inequality Theorem 5.2(c), and then (8.7) to obtain, for \(x \leq a_{2n},\)
\begin{align*}
|I_2| W(x) |a_n - x|^{1/4} &\leq C \left[ \int_0^{a_{2n}} \frac{t^{2k+2\rho}}{|a_n - t|^{1/2}} \, dt + O \left( e^{-n^C} \right) \right]^{1/2} \\
&\leq C a_n^{\rho+k+1/4} \left[ \int_0^{C_0} \frac{s^{2\rho+2k}}{|1 - s|^{1/2}} \, ds + O \left( e^{-n^C} \right) \right]^{1/2},
\end{align*}
provided \(C_0\) is so large that \(a_{2n}/a_n \leq C_0\). Here the integral converges as \(2\rho + 2k > -1\). Since \(x \in [\varepsilon a_n, a_{2n}]\), we obtain
\begin{equation}
|I_2| W(x) |a_n - x|^{1/4} \leq C x^\rho \varepsilon^{k+1/4}.
\end{equation}

**Estimation of \( I_1 \)**
By the Christoffel-Darboux identity,

\[ I_1 = \frac{\gamma_{n+\ell,\tau}}{\gamma_{n+\ell+1,\tau}} \left\{ p_{n+\ell+1,\tau}(x) I_{1,1} - p_{n+\ell,\tau}(x) I_{1,2} \right\}, \]

where

\[ I_{1,1} = \int_I p_{n+\ell,\tau}(t) p_{n,\rho}(t) t^\ell \frac{x^\beta - t^\beta}{x - t} W_\tau^2(t) \, dt; \]
\[ I_{1,2} = \int_I p_{n+\ell+1,\tau}(t) p_{n,\rho}(t) t^\ell \frac{x^\beta - t^\beta}{x - t} W_\tau^2(t) \, dt. \]

Now our restricted range inequality Theorem 5.2(a), applied to \( W_\rho^2 \) gives for any \( m \) and \( \rho \),

\[ \frac{\gamma_{m-1,\rho}}{\gamma_{m,\rho}} = \int_I x p_{m,\rho}(x) p_{m-1,\rho}(x) W_\rho^2(x) \, dx \]
\[ \leq C a_m \int_0^{a_m} |p_{m,\rho}(x) p_{m-1,\rho}(x)| W_\rho^2(x) \, dx \leq C a_m. \]

(8.13)

Using this, our bound (8.7), Theorem 5.2(c), and Cauchy-Schwarz gives

\[ |I_1| W(x) |a_n - x|^{1/4} \]
\[ \leq C a_n \left( \int_0^{a_2} \frac{t^{2\ell-2\rho-1}}{|a_n - t|^{1/2}} \left( \frac{x^\beta - t^\beta}{x - t} \right)^2 \, dt + O \left(e^{-nC}\right) \right)^{1/2}. \]

Let \( \chi = x/a_n \). The substitution \( t = a_n s \) gives for some \( C_1 \),

\[ |I_1| W(x) |a_n - x|^{1/4} \]
\[ \leq C a_n^{\ell-\rho+\beta-1/4} \left( \int_0^{C_1} \frac{s^{2\ell-2\rho-1}}{|1 - s|^{1/2}} \left( \frac{\chi^\beta - s^\beta}{\chi - s} \right)^2 \, ds + O \left(e^{-nC}\right) \right)^{1/2}. \]

We claim that the term \( \left( \frac{\chi^\beta - s^\beta}{\chi - s} \right)^2 \) is bounded independently of \( n, x, x \). Indeed as \( \chi \in [\varepsilon, C] \), we see that for \( s \in [0, \varepsilon/2] \),

\[ \left( \frac{\chi^\beta - s^\beta}{\chi - s} \right)^2 \leq \left( \frac{\chi^{\beta-1}}{2} \right)^2 \leq C; \]

and for \( s \in [\varepsilon/2, C] \), the mean value theorem gives for some \( \xi \) between \( s \) and \( \chi \),

\[ \left( \frac{\chi^\beta - s^\beta}{\chi - s} \right)^2 \leq (\beta \xi^{\beta-1})^2 \leq C. \]
So, using our choice of $\beta$,
\[
|I_1| W(x) |a_n - x|^{1/4} \leq C\alpha^{\rho+k+1/4} \left( \int_0^{C_0} \frac{s^{2\ell-2\rho-1}}{|1-s|^{1/2}} ds + O(e^{-nC}) \right) \leq C\alpha^{\rho+k+1/4},
\]
since $\ell - \rho > 0$. As $x \in [a_n, a_{2n}]$, this leads to the estimate
\[
|I_1| W(x) |a_n - x|^{1/4} \leq Cx^{\rho+k+1/4}.
\]
Finally, combining this last estimate, (8.11) and (8.12), and since
\[
S(x) = x^{\beta+\ell} = x^{2\rho+k+1/2},
\]
we obtain,
\[
|p_{n,\rho}(x) W(x)| x^\rho |x(a_n - x)|^{1/4} \leq C.
\]

The method for the rest of the range involves the function
\[
A_{n,\rho}^#(x) := \frac{2}{x} \int_I (p_{n,\rho}(W_\rho)^2(t)Q(x,t)dt
\]
where
\[
Q(x,t) := \frac{xQ(x) - tQ(t)}{x - t}.
\]
The first step involves an identity for $p_{n,\rho}'(x_{j,n,\rho})$:

Lemma 8.3
\[
p_{n}(x_{j,n,\rho}) = \gamma_{n-1,\rho} A_{n,\rho}^#(x_{j,n,\rho})p_{n-1,\rho}(x_{j,n,\rho}).
\]

Proof
Let $K_{n,\rho}(x,t)$ denote the reproducing kernel for the weight $W_\rho^2$. Since $p_{n,\rho}'$ has degree $\leq n - 1$,
\[
x_{j,n,\rho}p_{n,\rho}'(x_{j,n,\rho}) = \int_I K_{n+1,\rho}(x_{j,n,\rho}, t)tp_{n,\rho}'(t)W_\rho^2(t)dt
\]
\[
= \int_I K_{n,\rho}(x_{j,n,\rho}, t)tp_{n,\rho}'(t)W_\rho^2(t)dt,
\]
since $p_{n,\rho}(x_{j,n,\rho}) = 0$. We integrate this last relation by parts. Using the fact that the integrand vanishes at 0 (recall that $1 + 2\rho > 0$) and $d$, as well as orthogonality, we obtain
\[
x_{j,n,\rho}p_{n,\rho}'(x_{j,n,\rho}) = \int_I p_{n,\rho}(t)K_{n,\rho}(x_{j,n,\rho}, t)2tQ'(t)W_\rho^2(t)dt.
\]
Next, the Christoffel-Darboux formula gives

\[(8.16) \quad x_{j_{n,\rho}} p'_{n,\rho}(x_{j_{n,\rho}}) = \frac{\gamma_{n-1,\rho}}{\gamma_{n,\rho}} p_{n-1,\rho}(x_{j_{n,\rho}}) \left[ 2 \int_{I} \frac{p_{n,\rho}^2(t)}{t - x_{j_{n,\rho}}} tQ'(t) W_\rho^2(t) \, dt \right].\]

Then orthogonality gives

\[
p'_{n,\rho}(x_{j_{n,\rho}}) = \frac{\gamma_{n-1,\rho}}{\gamma_{n,\rho}} p_{n-1,\rho}(x_{j_{n,\rho}}) \frac{2}{x_{j_{n,\rho}}} \int_{I} p_{n,\rho}^2(t) \left[ \frac{tQ'(t) - x_{j_{n,\rho}} Q'(x_{j_{n,\rho}})}{t - x_{j_{n,\rho}}} \right] W_\rho^2(t) \, dt
= \frac{\gamma_{n-1,\rho}}{\gamma_{n,\rho}} A_{n,\rho}^#(x_{j_{n,\rho}}) p_{n-1,\rho}(x_{j_{n,\rho}}).
\]

\[\blacksquare\]

The next step is to use this identity to bound \( p_n(x) \) in terms of \( A_n^# \) and \( \lambda_n^\# \):

**Lemma 8.4**

For \( 1 \leq j \leq n \),

\[(8.17) \quad | p_{n,\rho}(x) | \leq | x - x_{j_{n,\rho}} | \left[ \lambda_{n,\rho}(x)^{-1} A_{n,\rho}^#(x_{j_{n,\rho}}) \right]^{1/2}.
\]

**Proof**

Applying the Cauchy-Schwartz inequality to \( K_{n,\rho}(x, x_{j_{n,\rho}}) \) gives

\[
| K_{n,\rho}(x, x_{j_{n,\rho}}) | \leq \lambda_{n,\rho}^{-1/2}(x) \lambda_{n,\rho}^{-1/2}(x_{j_{n,\rho}})
\]

while (8.5) and Lemma 8.3 give

\[
\lambda_{n,\rho}^{-1}(x_{j_{n,\rho}}) = \left[ \frac{\gamma_{n-1,\rho}}{\gamma_{n,\rho}} p_{n-1,\rho}(x_{j_{n,\rho}}) \right]^2 A_{n,\rho}^#(x_{j_{n,\rho}}).
\]

Applying this identity and the last inequality to the Christoffel-Darboux formula (8.3) in the form

\[p_{n,\rho}(x) = K_{n,\rho}(x, x_{j_{n,\rho}})(x - x_{j_{n,\rho}})/\left[ \gamma_{n-1,\rho} p_{n-1,\rho}(x_{j_{n,\rho}}) \right]\]

gives the result. \[\blacksquare\]

For a given \( x \), we can choose \( x_{j_{n,\rho}} \) to be the closest zero of \( p_{n,\rho} \) to \( x \), and use our bounds for \( x - x_{j_{n,\rho}} \) from Theorem 7.3 together with our bounds for \( \lambda_{n,\rho} \) from Theorem 1.3 to obtain a bound involving \( A_{n,\rho}^#(x_{j_{n,\rho}}) \). Choose \( M > 1 \) such that for large enough \( n \),

\[(8.18) \quad x_{nn,\rho} > \frac{a_n}{Mn^2}.\]
(This is possible by Theorem 7.3). We fix \( \varepsilon \in (0, \frac{1}{2}) \) and set
\[
(8.19) \quad \mathcal{J}_n := \left[ \frac{a_n}{M n^2}, \varepsilon a_n \right].
\]
In the sequel, we also need the notation
\[
(8.20) \quad \Psi_n(x) := (p_{n, \rho} W)^2(x) \left( x + \frac{a_n}{n^2} \right)^{2\rho} | x(x - a_n) |^{1/2}
\]
and
\[
(8.21) \quad \Theta_n(x) := A_{n, \rho}^\#(x) \varphi_n(x) | x(x - a_n) |^{1/2}.
\]
The next step is to bound \( \Psi_n \) in terms of \( \Theta_n \).

**Lemma 8.5**

Let \( x \in \mathcal{J}_n = \left[ \frac{a_n}{M n^2}, \varepsilon a_n \right] \) and \( x_{j, n, \rho} \) denote the closest zero on the left or right to \( x \), restricted to lie in \( \mathcal{J}_n \). Then for some \( C_1 \neq C_1(n, \varepsilon, x) \),
\[
(8.22) \quad \Psi_n(x) \leq C_1 \Theta_n(x_{j, n, \rho}).
\]

**Proof**

From Theorem 7.3
\[
(8.23) \quad | x - x_{j, n} | \leq C \varphi_n(x_{k, n})
\]
where \( k \) is either \( j + 1 \) or \( j \). As in (7.14), Lemma 4.3 gives
\[
\varphi_n(x_{k, n}) \sim \varphi_n(x_{j, n, \rho}) \sim \varphi_n(x).
\]

Next, from Theorem 1.3,
\[
\lambda_{n, \rho}(x) W_{\rho}^{-2}(x) \left( x + \frac{a_n}{n^2} \right)^{-2\rho} \sim \varphi_n(x) \sim \varphi_n(x_{j, n, \rho}).
\]
Combining this, (8.17) and (8.23) gives
\[
\Psi_n(x) \leq C A_{n, \rho}^\#(x_{j, n, \rho}) \varphi_n(x_{j, n, \rho}) | x(x - a_n) |^{1/2}.
\]

It remains to show that
\[
| x - a_n | \sim | x_{j, n, \rho} - a_n | \quad \text{and} \quad x \sim x_{j, n, \rho}.
\]
This is easily established:
\[
\frac{a_n - x}{a_n - x_{j, n, \rho}} = 1 + \frac{x_{j, n, \rho} - x}{a_n - x_{j, n, \rho}} \leq 1 + \frac{x_{j-1, n, \rho} - x_{j+1, n, \rho}}{a_n - x_{j, n, \rho}}
\]
\[
\leq 1 + \frac{C \varphi_n(x_{j, n, \rho})}{a_n - x_{j, n, \rho}} \leq 1 + \frac{C \varphi_n(x_{j, n, \rho})}{a_n} \leq 1 + \frac{C \sqrt{x_{j, n, \rho} + a_n} - 2 a_n}{n \sqrt{a_n} a_n} \leq 1 + \frac{C}{n} \leq C
\]
by Theorem 7.3(c) and (1.18). Similarly we derive a lower bound. The proof that \( x \sim x_{j, n, \rho} \) is similar. \( \square \)

Now we prove:
Lemma 8.6
Let \( \eta > 0 \). There exist \( \varepsilon \in (0, \frac{1}{2}) \), \( C(\varepsilon) \), and \( n_0 \) such that for \( n \geq n_0 \),
\[
\| \Theta_n \|_{L_\infty(I)} \leq C(\varepsilon) + \eta \| \Psi_n \|_{L_\infty(I)}.
\]

Proof
We split
\[
A_{n,\rho}^*(x) = \frac{2}{x} \left[ \int_0^{\varepsilon a_n} + \int_{\varepsilon a_n}^{a_n} + \int_{a_n}^1 \right] (p_{n,\rho} W_\rho)^2(t)Q(x,t)dt
= : I_1 + I_2 + I_3.
\]
Note that as \( x \in I_n = \left[ \frac{a_n}{M_n^2}, \varepsilon a_n \right] \), and \( \varepsilon < \frac{1}{2}, \) (1.18) shows
\[
(8.25) \quad \varphi_n(x) \mid x(x-a_n) \mid^{1/2} \sim \frac{a_n x}{n}.
\]
We shall fix \( \eta_1 > 0 \) (to be chosen small enough later, depending on \( \eta \)). We can choose \( \varepsilon \) so small that
\[
2\varepsilon a_n \leq a_{\eta_1 n},
\]
in view of (3.3). Then
\[
I_1 \leq \frac{2}{x} \| \Psi_n \|_{L_\infty(I)} \int_0^{\varepsilon a_n} \frac{Q(x,t)}{\sqrt{t(a_n-t)}} dt
\leq \frac{2}{x} \| \Psi_n \|_{L_\infty(I)} \int_0^{a_{\eta_1 n}} \frac{Q(x,t)}{\sqrt{t(a_{\eta_1 n}-t)}} dt \sup_{t \in [0, a_{\eta_1 n}]} \frac{a_{\eta_1 n}-t}{a_n-t}
\leq C \| \Psi_n \|_{L_\infty(I)} \sigma_{\eta_1 n}(x) \frac{1}{\sqrt{x(a_{\eta_1 n}-x)}} \frac{a_{\eta_1 n}}{a_n}
\leq C \| \Psi_n \|_{L_\infty(I)} \frac{1}{\varphi_{\eta_1 n}(x) \sqrt{x(a_{\eta_1 n}-x)}} \frac{a_{\eta_1 n}}{a_n},
\]
by (4.8) and (4.9). Here \( x \leq \varepsilon a_n \Rightarrow x \leq \frac{1}{2} a_{\eta_1 n} \). Using (8.25), we deduce that
\[
I_1 \varphi_n(x) \mid x(x-a_n) \mid^{1/2}
\leq C \| \Psi_n \|_{L_\infty(I)} \frac{\eta_1 n}{a_{\eta_1 n} x} \sqrt{a_{\eta_1 n}} a_n x
\leq C \| \Psi_n \|_{L_\infty(I)} \eta_1 \sqrt{\frac{a_n}{a_{\eta_1 n}}} \leq C A_n \eta_1^{1-\frac{1}{2A}},
\]
by (3.3). Since $2 \Lambda > 1$ and $C$ is independent of $x \in I_n$ and $n$ and $\eta_1$, we may choose $\eta_1$ so small that for all $n$ and $x \in I_n$,

$$(8.26) \quad I_1 \varphi_n(x) | x(a_n - x)^{1/2} \leq \eta \| \Psi_n \|_{L_\infty(I)}.$$ 

Next, by the bounds on $p_n$ that we already have for $x \geq \varepsilon a_n$,

$$I_2 \leq \frac{C}{x} \int_{\varepsilon a_n}^{a_n} \frac{Q(x, t)}{\sqrt{t(a_n - t)}} \, dt \leq \frac{\sigma_n(x)}{\sqrt{x(a_n - x)}} \leq \frac{C}{\varphi_n(x) \sqrt{x(a_n - x)}},$$

by (4.8) and (4.9), so

$$(8.27) \quad I_2 \varphi_n(x) \sqrt{x(a_n - x)} \leq C.$$ 

Finally,

$$I_3 \leq \frac{2}{x} \int_{a_n}^d \frac{tQ'(t) (p_{n, \rho} W_{\rho})^2(t) \, dt}{(n - x)} \leq \frac{2}{x(a_n - x)} \int_{a_n}^d tQ'(t) (p_{n, \rho} W_{\rho})^2(t) \, dt.$$ 

Here an integration by parts, and orthonormality, give

$$\int_I tQ'(t) (p_{n, \rho} W_{\rho})^2(t) \, dt = n + \rho + \frac{1}{2}.$$ 

Then

$$I_3 \varphi_n(x) \sqrt{x(a_n - x)} \leq \frac{C}{x a_n} \frac{a_n x}{n} = C.$$ 

Putting the estimates together gives

$$\Theta_{n, \rho}(x) = \Lambda_{n, \rho}^\#(x) \varphi_n(x) \sqrt{x(a_n - x)} \leq C + \eta \| \Psi_n \|_{L_\infty(I)},$$

uniformly for $n$ large enough and $x \in I_n$. \hfill \blacksquare

We turn to the

**Proof of Theorem 8.1**

Let $0 < \eta < 1$. By the results of Lemma 8.5 and 8.6 we have for some $\varepsilon > 0$ and $C_1$ independent of $n, \varepsilon$

$$\sup_{x \in [a_n/Mn^2, \varepsilon a_n]} \| \Psi_n(x) \| \leq C_1 \sup_{x \in [a_n/Mn^2, \varepsilon a_n]} \Theta_n(x) \leq C_1 (C(\varepsilon) + \eta \| \Psi_n \|_{L_\infty(I)}).$$
Lemma 8.2 gives
\[ \sup_{x \in [a_n, b_n]} |\psi_n(x)| \leq C_2. \]

Next, our restricted range inequality Theorem 5.2(a) gives for some $C_3$ independent of $n, \varepsilon, \eta$
\[ \| \psi_n \|_{L^\infty(I)} \leq C_3 \| \psi_n \|_{L^\infty(a_n/(Mn^2), a_n)} \]
\[ \leq C_3 \max \{ C_2, C_1 C(\varepsilon) + C_1 \eta \| \psi_n \|_{L^\infty(I)} \} . \]

Since $C_1$ and $C_3$ are independent of $\eta$, we may choose $\eta = (C_3 C_1)^{-1}/2$, to obtain
\[ \| \psi_n \|_{L^\infty(I)} \leq C_4. \]

Then it also follows that for $x \in [a_n/Mn^2, a_n(1 - \eta_n)]$,
\[ |p_{n, \rho} W^2(x) \left( x + \frac{a_n}{n^2} \right)^{2\rho} \left( x + \frac{a_n}{n^2} \right) \left( (x - a_n)^2 + (a_n \eta_n)^2 \right)^{1/2} \right|^{1/2} \leq C. \]

Our restricted range inequality Theorem 5.2(a) shows that this holds for all $x \in I$, and then Theorem 8.1 follows as stated. ★

REFERENCES


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