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APPROXIMATION PROPERTIES OF THE FOURIER SERIES IN HERMITE-SOBOLEV POLYNOMIALS

Abstract. For functions from a weighted Sobolev space, we consider Fourier series in a system of polynomials, orthonormal with respect to the Sobolev inner product and associated with the system of classical Hermite polynomials. Previously, the author investigated the uniform and absolute convergence of these series. However, the approximation properties of the partial sums of these series have not been studied. In the present paper, this problem is investigated for the particular case ($r = 1$). The main attention is paid to estimating the corresponding Lebesgue function.

Key words: *Hermite-Sobolev polynomials, Fourier series, Lebesgue function*

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1. Introduction. A Sobolev inner product can be expressed by the formula [9]

$$\langle f, g \rangle = \sum_{k=0}^m \int_{\mathbb{R}} f^{(k)}(x) g^{(k)}(x) d\mu_k, \quad (1)$$

where $d\mu_k$ are Borel measures. Polynomials orthogonal with respect to Sobolev inner products attract the interest of researchers, particularly in connection with problems of simultaneous approximation of functions and their derivatives. Fourier series in these polynomials are used in the spectral method for solving boundary value problems for differential equations (see [1], [18], [15], [4]). In solving such problems, the issues of convergence and the rate of convergence of Fourier series in various functional spaces play an important role. The difficulty of studying these issues for Sobolev orthogonal polynomials is related to the lack of the Christoffel–Darboux formula for them, which is a consequence of the absence of three-term recurrence relation. For special cases of the inner product (1), some results were obtained, for example, in the works [10], [11], [3], [5], [14], [6], [8].

Consider a special case of the inner product (1) of the following form:

$$\langle f, g \rangle = \sum_{\nu=0}^{r-1} f^{(\nu)}(0)g^{(\nu)}(0) + \int_{\mathbb{R}} f^{(r)}(x)g^{(r)}(x)\rho(x)dx, \quad \rho(x) = e^{-x^2}. \quad (2)$$

In [16], the Hermite – Sobolev polynomials orthonormal with respect to (2) were introduced:

$$\hat{H}_{r,n}(x) = \frac{x^n}{n!}, \quad n = 0, 1, \dots, r-1,$$

$$\hat{H}_{r,n}(x) = \frac{1}{(r-1)!} \int_0^x (x-t)^{r-1} \hat{H}_{n-r}(t) dt, \quad n \geq r,$$

where $\hat{H}_n(t)$ is the orthonormal Hermite polynomial of degree n . In the following, we will need some notation. Let $r \in \mathbb{N}$, $1 \leq p < \infty$, $L_\rho^p(\mathbb{R})$ be the space of measurable functions f defined on $\mathbb{R}$, such that

$$\|f\|_{L_\rho^p(\mathbb{R})} = \left(\int_{\mathbb{R}} |f(x)|^p \rho(x) dx \right)^{\frac{1}{p}} < \infty,$$

and $W_{L_\rho^p(\mathbb{R})}^r$ be the space of functions f that are continuously differentiable $r-1$ times, for which $f^{(r-1)}$ is absolutely continuous on any segment $[-A, A] \subset \mathbb{R}$, and $f^{(r)} \in L_\rho^p(\mathbb{R})$. Note that the system of polynomials $\hat{H}_{r,n}(x)$ is complete in the space $W_{L_\rho^2(\mathbb{R})}^r$ [16]. The Fourier series of a function $f \in W_{L_\rho^2(\mathbb{R})}^r$ in this system has the form

$$f(x) \sim \sum_{k=0}^{r-1} f^{(k)}(0) \frac{x^k}{k!} + \sum_{k=r}^{\infty} c_{r,k}(f) \hat{H}_{r,k}(x), \quad (3)$$

where

$$c_{r,k}(f) = \int_{\mathbb{R}} f^{(r)}(t) \hat{H}_{k-r}(t) \rho(t) dt, \quad k \geq r.$$

The convergence of the series (3) was investigated in [7]. Namely, the following statements were proved.

Theorem A. [7, Theorem 1] *Let $1 \leq p < \infty$, $\rho(x) = e^{-x^2}$. Then, given $f \in W_{L_\rho^p(\mathbb{R})}^r$, for $p \geq 2$ the series (3) converges uniformly to f on every*

interval $[-A, A]$. If $1 \leq p < 2$ then there exists a function $f \in W_{L^p_\rho(\mathbb{R})}^r$ whose Fourier series diverges at the point $x_0 = 1$.

Theorem B. [7, Theorem 2] Let $\rho(x) = e^{-x^2}$, $f \in W_{L^2_\rho(\mathbb{R})}^r$. Then the series (3) converges absolutely on every interval $[-A, A]$.

However, the approximation properties of the partial sums of the series (3) have not been studied. In the present paper, this problem is investigated for $r = 1$.

2. Some properties of Hermite and Hermite-Sobolev polynomials. The Hermite polynomials $H_n(x)$ can be defined by the formula

$$H_n(x) = \frac{(-1)^n}{\rho(x)} \frac{d^n}{dx^n} \rho(x).$$

These polynomials are orthogonal on $\mathbb{R}$ with respect to the weight function $\rho(x)$:

$$\int_{\mathbb{R}} H_n(x) H_m(x) \rho(x) dx = h_n \delta_{nm}, \quad h_n = \sqrt{\pi} 2^n n!.$$

By $\hat{H}_n(x)$ we denote the corresponding orthonormal Hermite polynomials:

$$\hat{H}_n(x) = \frac{H_n(x)}{\sqrt{h_n}}.$$

We also note the following properties, which can be found in [17, p. 106]:

$$(H_{n+r}(x))^{(r)} = 2^r (n+r)^{[r]} H_n(x), \quad n^{[r]} = n(n-1) \cdots (n-r+1); \quad (4)$$

$$H_n(-x) = (-1)^n H_n(x);$$

$$H_{2n}(0) = (-1)^n \frac{(2n)!}{n!}, \quad H_{2n+1}(0) = 0;$$

$$K_n(x, t) = \sum_{k=0}^n \hat{H}_k(x) \hat{H}_k(t) = \frac{1}{2h_n} \frac{H_{n+1}(x) H_n(t) - H_n(x) H_{n+1}(t)}{x - t}. \quad (5)$$

By means of elementary transformations, the formula (5) can be written in the following form [13, (2.15)]:

$$K_n(x, t) = a_n \hat{H}_n(x) \hat{H}_n(t) + b_n \sqrt{n} \hat{H}_n(t) \frac{\hat{H}_{n+1}(x) - \hat{H}_{n-1}(x)}{x - t} +$$

$$+ b_n \sqrt{n} \hat{H}_n(x) \frac{\hat{H}_{n+1}(t) - \hat{H}_{n-1}(t)}{t - x}, \quad (6)$$

where $\frac{1}{3} \leq |a_n|, |b_n| \leq 1$. For the polynomials $\hat{H}_n(x)$, the following estimates hold [2, p. 700]:

$$\sqrt{\rho(x)} |\hat{H}_n(x)| \leq c \begin{cases} \left(N^{\frac{1}{3}} + N^{\frac{1}{2}} |x - \sqrt{N}| \right)^{-\frac{1}{4}}, & x \in [0, \sqrt{N} + N^{-\frac{1}{6}}]; \\ \frac{e^{-\gamma N^{\frac{1}{4}}(x - \sqrt{N})^{\frac{3}{2}}}}{N^{\frac{1}{8}}(x - \sqrt{N})^{\frac{1}{4}}}, & x \in [\sqrt{N} + N^{-\frac{1}{6}}, \sqrt{2N}]; \\ e^{-\gamma x^2}, & x \geq \sqrt{2N}, \end{cases} \quad (7)$$

$$\begin{aligned} \sqrt{\rho(x)} \left| \hat{H}_{n+1}(x) - \hat{H}_{n-1}(x) \right| &\leq \\ &\leq c \begin{cases} \frac{\left(N^{\frac{1}{3}} + N^{\frac{1}{2}} |x - \sqrt{N}| \right)^{\frac{1}{4}}}{\sqrt{N}}, & x \in [0, \sqrt{N} + N^{-\frac{1}{6}}]; \\ \frac{N^{-\frac{3}{8}}(x - \sqrt{N})^{\frac{1}{4}}}{e^{\gamma N^{\frac{1}{4}}(x - \sqrt{N})^{\frac{3}{2}}}}, & x \in [\sqrt{N} + N^{-\frac{1}{6}}, \sqrt{2N}]; \\ e^{-\gamma x^2}, & x \geq \sqrt{2N}. \end{cases} \end{aligned} \quad (8)$$

where $N = 2n + 1$, c is a positive constant, $0 < \gamma < \frac{1}{2}$. Since $\hat{H}_n(-x) = (-1)^n \hat{H}_n(x)$, similar estimates also hold for $x < 0$. Consequently, for $|x| \leq \sqrt{2N}$ we can write one general estimate [13, (2.3), (2.4)]:

$$\sqrt{\rho(x)} |\hat{H}_n(x)| \leq c \left(N^{\frac{1}{3}} + |x^2 - N| \right)^{-\frac{1}{4}}, \quad (9)$$

$$\sqrt{\rho(x)} \left| \hat{H}_{n+1}(x) - \hat{H}_{n-1}(x) \right| \leq c \frac{\left(N^{\frac{1}{3}} + |x^2 - N| \right)^{\frac{1}{4}}}{\sqrt{N}}. \quad (10)$$

In what follows, we denote by $c, c(\gamma)$ positive constants depending only on the indicated parameters, which may vary from one occurrence to another.

Lemma 1. Let $n \in \mathbb{N}$, $x \in [0, \infty)$. Then the following estimates hold:

$$\rho(x)K_n(x, x) \leq c \begin{cases} \frac{n}{\left(N^{\frac{1}{3}} + N^{\frac{1}{2}}|x - \sqrt{N}|\right)^{\frac{1}{2}}}, & x \in [0, \sqrt{N} + N^{-\frac{1}{6}}]; \\ \frac{n^{\frac{3}{4}}e^{-2\gamma N^{\frac{1}{4}}(x - \sqrt{N})^{\frac{3}{2}}}}{(x - \sqrt{N})^{\frac{1}{2}}}, & x \in [\sqrt{N} + N^{-\frac{1}{6}}, \sqrt{2N}]; \\ ne^{-2\gamma x^2}, & x \geq \sqrt{2N}. \end{cases} \quad (11)$$

Proof. Since

$$\begin{aligned} H_{n+1}(x)H_n(t) - H_n(x)H_{n+1}(t) &= \\ &= (H_{n+1}(x) - H_{n+1}(t))H_n(t) - (H_n(x) - H_n(t))H_{n+1}(t), \end{aligned}$$

then, as $t \rightarrow x$, we obtain from (5) and (4):

$$\begin{aligned} K_n(x, x) &= \frac{1}{\sqrt{\pi}2^{n+1}n!} (H'_{n+1}(x)H_n(x) - H'_n(x)H_{n+1}(x)) = \\ &= \frac{1}{\sqrt{\pi}2^{n+1}n!} [2(n+1)H_n(x)H_n(x) - 2nH_{n-1}(x)H_{n+1}(x)] = \\ &= (n+1) \left(\hat{H}_n(x)\hat{H}_n(x) - \frac{\sqrt{n}}{\sqrt{n+1}}\hat{H}_{n-1}(x)\hat{H}_{n+1}(x) \right) \leq \\ &\leq (n+1) \left(|\hat{H}_n(x)\hat{H}_n(x)| + \frac{\sqrt{n}}{\sqrt{n+1}}|\hat{H}_{n-1}(x)\hat{H}_{n+1}(x)| \right). \end{aligned}$$

From this and (7) we obtain estimates (11). $\square$

Since $K_n(-x, -x) = K_n(x, x)$, the estimates for $x \in (-\infty, 0]$ can be obtained by replacing x with $-x$.

In what follows, let $L_u^\infty(\mathbb{R})$ denote the Lebesgue space with norm

$$\|f\|_{L_u^\infty(\mathbb{R})} = \text{ess sup}_{x \in \mathbb{R}} |f(x)u(x)|, \quad u(x) = \sqrt{\rho(x)}.$$

In [12], for $f \in L_u^\infty(\mathbb{R})$, the Cesàro means of order $\delta \geq 0$ are considered:

$$(C, \delta)_n(f, x) = \frac{1}{A_n^\delta} \int_{\mathbb{R}} f(t) \sum_{k=0}^n A_{n-k}^\delta \frac{H_k(x)H_k(t)}{h_k} \rho(t) dt, \quad A_n^\delta = \binom{n+\delta}{n}$$

and estimates for the operator norm $\|(C, \delta)_n\|_{L_u^\infty(\mathbb{R}) \rightarrow L_u^\infty(\mathbb{R})}$ are obtained (see Theorem 1). Observe that for $\delta = 0$, the means $(C, \delta)_n(f, x)$ coincide with the Fourier – Hermite partial sums:

$$(C, 0)_n(f, x) = S_n(f, x) = \int_{\mathbb{R}} f(t) \sum_{k=0}^n \frac{H_k(x) H_k(t)}{h_k} \rho(t) dt.$$

From Theorem 1 of the paper [12] it follows that for $\|S_n\|_{L_u^\infty(\mathbb{R}) \rightarrow L_u^\infty(\mathbb{R})}$ the estimate

$$\|S_n\|_{L_u^\infty(\mathbb{R}) \rightarrow L_u^\infty(\mathbb{R})} \leq cn^{\frac{1}{6}}. \quad (12)$$

Moreover, in the same paper it is shown (see Theorem 2) that there exists a subsequence $\{n_k\}_{k \in \mathbb{N}} \subset \mathbb{N}$, such that

$$\|S_{n_k}\|_{L_u^\infty(\mathbb{R}) \rightarrow L_u^\infty(\mathbb{R})} \geq cn_k^{\frac{1}{6}}. \quad (13)$$

For $\hat{H}_{r,n+r}(x)$ the equality holds [7]:

$$\hat{H}_{r,n+r}(x) = \frac{1}{\sqrt{h_n}} \frac{1}{2^r (n+r)[r]} (H_{n+r}(x) - \mathcal{A}_{r,n+r}(x)), \quad (14)$$

where

$$\mathcal{A}_{r,n+r}(x) = \sum_{\nu=0}^{r-1} a_\nu(n, r) \frac{x^\nu}{\nu!},$$

$$a_\nu(n, r) = (H_{n+r}(x))^{(\nu)} \Big|_{x=0} = 2^\nu (n+r)^{[\nu]} \begin{cases} (-1)^l \frac{(2l)!}{l!}, & n+r-\nu = 2l, \\ 0, & n+r-\nu = 2l+1. \end{cases}$$

3. Approximation properties of the series (3). Let $f \in W_{L_\rho^2(\mathbb{R})}^1$ and $\lim_{|x| \rightarrow \infty} f(x) \sqrt{\rho(x)} = 0$. The partial sum of the series (3) for $r = 1$ has the form

$$S_{1,n}(f, x) = f(0) + \sum_{k=1}^n c_{1,k}(f) \hat{H}_{1,k}(x), \quad (15)$$

where

$$c_{1,k}(f) = \frac{1}{\sqrt{h_{k-1}}} \int_{\mathbb{R}} f'(t) H_{k-1}(t) \rho(t) dt.$$

Lemma 2. Let $\lim_{|x| \rightarrow \infty} f(x) \sqrt{\rho(x)} = 0$. Then for $S_{1,n}(f, x)$ the following integral representation holds:

$$S_{1,n}(f, x) = f(0) + \int_{\mathbb{R}} f(t) \rho(t) (K_n(x, t) - K_n(0, t)) dt. \quad (16)$$

Proof. Since $(\rho(x)H_k(x))' = -\rho(x)H_{k+1}(x)$ and $\lim_{|x| \rightarrow \infty} f(x)\sqrt{\rho(x)} = 0$, applying integration by parts to $c_{1,k}(f)$, we obtain

$$c_{1,k}(f) = \frac{1}{\sqrt{h_{k-1}}} \int_{\mathbb{R}} f(t)H_k(t)\rho(t)dt. \quad (17)$$

On the other hand, using (14), we have

$$\hat{H}_{1,k}(x) = \frac{1}{2k\sqrt{h_{k-1}}} (H_k(x) - H_k(0)). \quad (18)$$

Note that $2kh_{k-1} = 2k\sqrt{\pi}2^{k-1}(k-1)! = h_k$. Then from (15), (17) and (18) we get (16). $\square$

Lemma 3. Let $N = 2n + 1$, $x \in [N + N^{-1/6}, \sqrt{2N}]$. Then

$$n^{\frac{1}{8}}(x - \sqrt{N})^{\frac{1}{4}} \int_{-\sqrt{2N}}^{x-1/n} \frac{dt}{(x-t) \left(N^{\frac{1}{3}} + |t^2 - N| \right)^{\frac{1}{4}}} \leq cN^{\frac{1}{8}},$$

$$\frac{1}{n^{\frac{1}{8}}(x - \sqrt{N})^{\frac{1}{4}}} \int_{-\sqrt{2N}}^{x-1/n} \frac{\left(N^{\frac{1}{3}} + |t^2 - N| \right)^{\frac{1}{4}}}{x-t} dt \leq c \left(\frac{N^{\frac{1}{8}}}{(x - \sqrt{N})^{\frac{1}{4}}} + \ln n \right).$$

Proof. Both integrals are estimated in exactly the same way; therefore, we only provide the details for the first one. We split the integration interval $[-\sqrt{2N}, x-1/n]$ into three parts: $[-\sqrt{2N}, x/2]$, $(x/2, \sqrt{N}]$, $(\sqrt{N}, x-1/n)$. For $t \in [-\sqrt{2N}, x/2]$, we have $x - t \geq x/2 \geq c\sqrt{N}$. Therefore,

$$n^{\frac{1}{8}}(x - \sqrt{N})^{\frac{1}{4}} \int_{-\sqrt{2N}}^{x/2} \frac{dt}{(x-t) \left(N^{\frac{1}{3}} + |t^2 - N| \right)^{\frac{1}{4}}} \leq$$

$$\leq cn^{\frac{1}{8}}(x - \sqrt{N})^{\frac{1}{4}} \frac{1}{\sqrt{N}} \int_{-\sqrt{2N}}^{x/2} \frac{dt}{|t - \sqrt{N}|^{\frac{1}{4}} |t + \sqrt{N}|^{\frac{1}{4}}} \leq$$

$$\leq c \frac{(x - \sqrt{N})^{\frac{1}{4}}}{N^{\frac{3}{8}}} \frac{1}{N^{\frac{1}{8}}} \int_{-\sqrt{2N}}^{x/2} \frac{dt}{|t + \sqrt{N}|^{\frac{1}{4}}} =$$

$$\begin{aligned}
&= c \frac{(x - \sqrt{N})^{\frac{1}{4}}}{\sqrt{N}} \left(\int_{-\sqrt{2N}}^{-\sqrt{N}} + \int_{-\sqrt{N}}^{x/2} \right) \frac{dt}{|t + \sqrt{N}|^{\frac{1}{4}}} \leq \\
&\leq c \frac{(x - \sqrt{N})^{\frac{1}{4}}}{\sqrt{N}} \left(N^{\frac{3}{8}} + (\sqrt{N} + x/2)^{\frac{3}{4}} \right) \leq c.
\end{aligned}$$

For the second interval, we obtain

$$\begin{aligned}
n^{\frac{1}{8}}(x - \sqrt{N})^{\frac{1}{4}} \int_{x/2}^{\sqrt{N}} \frac{dt}{(x - t) \left(N^{\frac{1}{3}} + |t^2 - N| \right)^{\frac{1}{4}}} &\leq \\
&\leq c(x - \sqrt{N})^{\frac{1}{4}} \int_{x/2}^{\sqrt{N}} \frac{dt}{(x - t)(\sqrt{N} - t)^{\frac{1}{4}}}.
\end{aligned}$$

Set $s = x - \sqrt{N}$, where $N^{-1/6} \leq s \leq (\sqrt{2} - 1)\sqrt{N}$, and let $y = \sqrt{N} - t$, so that $0 \leq y < \sqrt{N} - x/2$. Then $x - t = s + y$ and

$$\begin{aligned}
(x - \sqrt{N})^{\frac{1}{4}} \int_{x/2}^{\sqrt{N}} \frac{dt}{(x - t)(\sqrt{N} - t)^{\frac{1}{4}}} &= s^{\frac{1}{4}} \int_0^{\sqrt{N}-x/2} \frac{dy}{(s + y)y^{\frac{1}{4}}} \leq \\
&\leq s^{\frac{1}{4}} \frac{1}{s} \int_0^1 \frac{dy}{y^{\frac{1}{4}}} + s^{\frac{1}{4}} \int_1^{\sqrt{N}-x/2} \frac{dy}{y^{\frac{5}{4}}} \leq cN^{\frac{1}{8}}.
\end{aligned}$$

Similarly, we estimate the integral over the third interval:

$$\begin{aligned}
n^{\frac{1}{8}}(x - \sqrt{N})^{\frac{1}{4}} \int_{\sqrt{N}}^{x-1/n} \frac{dt}{(x - t) \left(N^{\frac{1}{3}} + |t^2 - N| \right)^{\frac{1}{4}}} &\leq \\
&\leq c(x - \sqrt{N})^{\frac{1}{4}} \int_{\sqrt{N}}^{x-1/n} \frac{dt}{(x - t)(t - \sqrt{N})^{\frac{1}{4}}} = cs^{\frac{1}{4}} \int_0^{s-1/n} \frac{d\tau}{(s - \tau)\tau^{\frac{1}{4}}} = \\
&= cs^{\frac{1}{4}} \left(\int_0^{s/2} + \int_{s/2}^{s-1/n} \right) \frac{d\tau}{(s - \tau)\tau^{\frac{1}{4}}} \leq
\end{aligned}$$

$$\leq c s^{\frac{1}{4}} \left(\frac{2}{s} \int_0^{s/2} \frac{d\tau}{\tau^{\frac{1}{4}}} + \frac{1}{(s/2)^{\frac{1}{4}}} \int_{s/2}^{s-1/n} \frac{d\tau}{s-\tau} \right) \leq c \ln n.$$

Combining the estimates for the three intervals, we obtain the desired bound. $\square$

Further, let $\mathcal{H}_n$ be the set of algebraic polynomials of degree at most n , and let $E_n^0(f)$ be the best approximation

$$E_n^0(f) = \inf_{\substack{p_n \in \mathcal{H}_n \\ p_n(0)=f(0)}} \sup_{x \in \mathbb{R}} |f(x) - p_n(x)| \sqrt{\rho(x)}.$$

By p_n^* we denote the polynomial, for which

$$E_n^0(f) = \sup_{x \in \mathbb{R}} |f(x) - p_n^*(x)| \sqrt{\rho(x)}.$$

Then

$$\sqrt{\rho(x)} |f(x) - S_{1,n}(f, x)| \leq \sqrt{\rho(x)} |f(x) - p_n^*(x)| + \sqrt{\rho(x)} |S_{1,n}(f, x) - p_n^*(x)|.$$

Since $S_{1,n}(p_n^*, x) = p_n^*(x)$, then from Lemma 2 we obtain

$$\begin{aligned} \sqrt{\rho(x)} |S_{1,n}(f, x) - p_n^*(x)| &= \\ &= \sqrt{\rho(x)} \left| \int_{\mathbb{R}} (f(t) - p_n^*(t)) \rho(t) (K_n(x, t) - K_n(0, t)) dt \right| \leq \\ &E_n^0(f) \sqrt{\rho(x)} \int_{\mathbb{R}} \sqrt{\rho(t)} |K_n(x, t) - K_n(0, t)| dt. \end{aligned}$$

Hence,

$$\sqrt{\rho(x)} |f(x) - S_{1,n}(f, x)| \leq (1 + \mathcal{L}_n(x)) E_n^0(f), \quad (19)$$

where

$$\mathcal{L}_n(x) = \sqrt{\rho(x)} \int_{\mathbb{R}} \sqrt{\rho(t)} |K_n(x, t) - K_n(0, t)| dt.$$

To estimate the Lebesgue function $\mathcal{L}_n(x)$, we set

$$\Lambda_n(x) = \sqrt{\rho(x)} \int_{\mathbb{R}} \sqrt{\rho(t)} |K_n(x, t)| dt.$$

Thus,

$$\mathcal{L}_n(x) \leq \Lambda_n(x) + \sqrt{\rho(x)}\Lambda_n(0). \quad (20)$$

Note that $\Lambda_n(-x) = \Lambda_n(x)$, so we restrict ourselves to estimating $\Lambda_n(x)$ for $x \in [0, \infty)$.

Theorem 1. *Let $N = 2n + 1$, $0 < \gamma < \frac{1}{2}$. Then the following estimates hold:*

1) if $x \in [0, \sqrt{N} + N^{-1/6}]$, then

$$\Lambda_n(x) \leq cn^{\frac{1}{6}};$$

2) if $x \in (\sqrt{N} + N^{-1/6}, \sqrt{2N}]$, then

$$\Lambda_n(x) \leq ce^{-\gamma N^{\frac{1}{4}}(x-\sqrt{N})^{\frac{3}{2}}} N^{\frac{1}{8}} \left(\frac{1}{(x-\sqrt{N})^{\frac{1}{4}}} + 1 \right);$$

3) if $x > \sqrt{2N}$, then

$$\Lambda_n(x) \leq cn^{\frac{5}{4}}e^{-\gamma x^2}. \quad (21)$$

Proof. Let $x > \sqrt{2N}$. Then

$$\Lambda_n(x) = \sqrt{\rho(x)} \left(\int_{|t| \leq \sqrt{2N}} + \int_{|t| > \sqrt{2N}} \right) \sqrt{\rho(t)} |K_n(x, t)| dt = I_1 + I_2.$$

First we estimate I_2 . From (7), we have

$$\begin{aligned} I_2 &= \sqrt{\rho(x)} \int_{|t| > \sqrt{2N}} \sqrt{\rho(t)} \left| \sum_{k=0}^n \hat{H}_k(x) \hat{H}_k(t) \right| \leq \\ &\leq cne^{-\gamma x^2} \int_{|t| > \sqrt{2N}} e^{-\gamma t^2} dt = \\ &= cne^{-\gamma x^2} \int_{2N}^{\infty} \frac{e^{-\gamma y}}{\sqrt{y}} dy \leq c(\gamma) \sqrt{n} e^{-\gamma(x^2 + 2N)}. \quad (22) \end{aligned}$$

We estimate I_1 using the Cauchy–Bunyakovsky inequality and Lemma 1 (we also use the fact that $\rho(-t)K_n(-t, -t) = \rho(t)K_n(t, t)$):

$$\begin{aligned}
 I_1 &\leq 2\sqrt{\rho(x)K_n(x, x)} \int_0^{\sqrt{2N}} \sqrt{\rho(t)K_n(t, t)} dt \leq \\
 &\leq ce^{-\gamma x^2} n^{\frac{7}{8}} \int_0^{\sqrt{2N}} \frac{dt}{|t - \sqrt{N}|^{\frac{1}{4}}} \leq ce^{-\gamma x^2} n^{\frac{5}{4}}.
 \end{aligned}$$

From this and (22), we obtain estimate (21).

Now let $x \in [0, \sqrt{N} + N^{-1/6}]$. In this case, we use the estimate (12). Note that

$$\|S_n\|_{L_u^\infty(\mathbb{R}) \rightarrow L_u^\infty(\mathbb{R})} = \operatorname{ess\,sup}_{x \in \mathbb{R}} \sqrt{\rho(x)} \int_{\mathbb{R}} \sqrt{\rho(t)} |K_n(x, t)|.$$

Since the function $F_n(x) = \sqrt{\rho(x)} \int_{\mathbb{R}} \sqrt{\rho(t)} |K_n(x, t)|$ is continuous on $\mathbb{R}$, then, instead of $\operatorname{ess\,sup}$, we can write $\sup$, i.e.

$$\|S_n\|_{L_u^\infty(\mathbb{R}) \rightarrow L_u^\infty(\mathbb{R})} = \sup_{x \in \mathbb{R}} \sqrt{\rho(x)} \int_{\mathbb{R}} \sqrt{\rho(t)} |K_n(x, t)|. \quad (23)$$

Therefore, $\Lambda_n(x) \leq \|S_n\|_{L_u^\infty(\mathbb{R}) \rightarrow L_u^\infty(\mathbb{R})}$ and

$$\Lambda_n(x) \leq cn^{\frac{1}{6}}.$$

Now let $x \in (\sqrt{N} + N^{-1/6}, \sqrt{2N}]$. For $|t| > \sqrt{2N}$, from the Cauchy-Bunyakovsky inequality and Lemma 1, we obtain:

$$\begin{aligned}
 I_2 &= \sqrt{\rho(x)} \int_{|t| > \sqrt{2N}} \sqrt{\rho(t)} |K_n(x, t)| dt \leq \\
 &\leq c \frac{n^{\frac{3}{8}} e^{-\gamma N^{\frac{1}{8}}(x - \sqrt{N})^{\frac{3}{4}}}}{(x - \sqrt{N})^{\frac{1}{4}}} \int_{\sqrt{2N}}^{\infty} \sqrt{n} e^{-\gamma t^2} dt \leq c(\gamma) n^{\frac{5}{12}} e^{-2\gamma N}. \quad (24)
 \end{aligned}$$

We now turn to estimating the quantity

$$I_1 = \sqrt{\rho(x)} \int_{|t| \leq \sqrt{2N}} \sqrt{\rho(t)} |K_n(x, t)| dt.$$

To this end, we introduce the notation:

$$\mathcal{B}_1 = \left[-\sqrt{2N}, x - \frac{1}{n} \right), \mathcal{B}_2 = \left[x - \frac{1}{n}, x + \frac{1}{n} \right], \mathcal{B}_3 = \left(x + \frac{1}{n}, \sqrt{2N} \right].$$

We consider $\mathcal{B}_3$ to be empty when $x \geq \sqrt{2N} - \frac{1}{n}$. With this notation, we can write

$$I_1 = I_1^1 + I_1^2 + I_1^3, \quad (25)$$

where

$$I_1^i = \sqrt{\rho(x)} \int_{t \in \mathcal{B}_i} \sqrt{\rho(t)} |K_n(x, t)| dt.$$

From the Cauchy–Bunyakovsky inequality and Lemma 1, we obtain the estimate:

$$\begin{aligned} I_1^2 &= \sqrt{\rho(x)} \int_{t \in \mathcal{B}_2} \sqrt{\rho(t)} |K_n(x, t)| dt \leq \\ &\leq (\rho(x) K_n(x, x))^{\frac{1}{2}} \int_{t \in \mathcal{B}_2} (\rho(t) K_n(t, t))^{\frac{1}{2}} dt \leq \\ &\leq c \frac{n^{\frac{3}{4}} e^{-2\gamma N^{\frac{1}{4}}(x - \sqrt{N})^{\frac{3}{2}}}}{(x - \sqrt{N})^{\frac{1}{2}}} \int_{\mathcal{B}_2} dt = c \frac{e^{-2\gamma N^{\frac{1}{4}}(x - \sqrt{N})^{\frac{3}{2}}}}{n^{\frac{1}{4}}(x - \sqrt{N})^{\frac{1}{2}}}. \end{aligned} \quad (26)$$

Using (6) we write the inequality

$$I_1^1 \leq I_1^{11} + I_1^{12} + I_1^{13},$$

where

$$\begin{aligned} I_1^{11} &= |a_n| \sqrt{\rho(x)} |\hat{H}_n(x)| \int_{\mathcal{B}_1} \sqrt{\rho(t)} |\hat{H}_n(t)| dt, \\ I_1^{12} &= |b_n| \sqrt{n} \sqrt{\rho(x)} |\hat{H}_{n+1}(x) - \hat{H}_{n-1}(x)| \int_{\mathcal{B}_1} \sqrt{\rho(t)} \frac{|\hat{H}_n(t)|}{x - t} dt, \\ I_1^{13} &= |b_n| \sqrt{n} \sqrt{\rho(x)} |\hat{H}_n(x)| \int_{\mathcal{B}_1} \sqrt{\rho(t)} \frac{|\hat{H}_{n+1}(t) - \hat{H}_{n-1}(t)|}{x - t} dt. \end{aligned}$$

From estimates (7)–(10) and Lemma 3, we have

$$\begin{aligned}
 I_1^{11} &\leq c \frac{e^{-\gamma N^{\frac{1}{4}}(x-\sqrt{N})^{\frac{3}{2}}}}{N^{\frac{1}{8}}(x-\sqrt{N})^{\frac{1}{4}}} 2 \int_0^{\sqrt{2N}} \frac{dt}{N^{\frac{1}{8}}|t-\sqrt{N}|^{\frac{1}{4}}} \leq c \frac{e^{-\gamma N^{\frac{1}{4}}(x-\sqrt{N})^{\frac{3}{2}}}}{(x-\sqrt{N})^{\frac{1}{4}}} N^{\frac{1}{8}}, \\
 I_1^{12} &\leq c\sqrt{n} \frac{N^{-\frac{3}{8}}(x-\sqrt{N})^{\frac{1}{4}}}{e^{\gamma N^{\frac{1}{4}}(x-\sqrt{N})^{\frac{3}{2}}}} \int_{\mathcal{B}_1} \frac{dt}{(x-t) \left(N^{\frac{1}{3}} + |t^2 - N|\right)^{\frac{1}{4}}} \leq \\
 &\leq ce^{-\gamma N^{\frac{1}{4}}(x-\sqrt{N})^{\frac{3}{2}}} N^{\frac{1}{8}}, \\
 I_1^{13} &\leq c \frac{e^{-\gamma N^{\frac{1}{4}}(x-\sqrt{N})^{\frac{3}{2}}}}{N^{\frac{1}{8}}(x-\sqrt{N})^{\frac{1}{4}}} \int_{\mathcal{B}_1} \frac{(N^{\frac{1}{3}} + |t^2 - N|)^{\frac{1}{4}}}{x-t} dt \leq \\
 &\leq ce^{-\gamma N^{\frac{1}{4}}(x-\sqrt{N})^{\frac{3}{2}}} \left(\frac{N^{\frac{1}{8}}}{(x-\sqrt{N})^{\frac{1}{4}}} + \ln n \right).
 \end{aligned}$$

Therefore,

$$I_1^1 \leq ce^{-\gamma N^{\frac{1}{4}}(x-\sqrt{N})^{\frac{3}{2}}} N^{\frac{1}{8}} \left(\frac{1}{(x-\sqrt{N})^{\frac{1}{4}}} + 1 \right). \quad (27)$$

Applying the same argument to I_1^3 yields the estimate

$$I_1^3 \leq ce^{-\gamma N^{\frac{1}{4}}(x-\sqrt{N})^{\frac{3}{2}}} \left(\frac{N^{\frac{1}{8}}}{(x-\sqrt{N})^{\frac{1}{4}}} + \ln n \right). \quad (28)$$

From (25)–(28), we deduce

$$I_1 \leq ce^{-\gamma N^{\frac{1}{4}}(x-\sqrt{N})^{\frac{3}{2}}} N^{\frac{1}{8}} \left(\frac{1}{(x-\sqrt{N})^{\frac{1}{4}}} + 1 \right). \quad (29)$$

Since $\Lambda_n(x) = I_1 + I_2$, from estimates (24) and (29) we obtain

$$\Lambda_n(x) \leq ce^{-\gamma N^{\frac{1}{4}}(x-\sqrt{N})^{\frac{3}{2}}} N^{\frac{1}{8}} \left(\frac{1}{(x-\sqrt{N})^{\frac{1}{4}}} + 1 \right), \quad x \in (\sqrt{N} + N^{-1/6}, \sqrt{2N}].$$

□

Remark. The estimate for $\Lambda_n(x)$ on the interval $[0, \sqrt{N} + N^{-\frac{1}{6}}]$ is sharp in order. This follows from (12), (13), and (23), together with the exponential decay of $\Lambda_n(x)$ on the two remaining intervals. The question of sharpness of the estimates on $(\sqrt{N} + N^{-\frac{1}{6}}, \sqrt{2N}]$ and $(\sqrt{2N}, \infty)$ remains open and requires further investigation.

From Theorem 1 and inequality (20), we obtain

Corollary 1. Let $N = 2n + 1$, $0 < \gamma < \frac{1}{2}$. Then

$$\mathcal{L}_n(x) \leq c \begin{cases} n^{\frac{1}{6}}, & x \in [0, \sqrt{N} + N^{-\frac{1}{6}}]; \\ e^{-\gamma N^{\frac{1}{4}}(x-\sqrt{N})^{\frac{3}{2}}} N^{\frac{1}{8}} \left(\frac{1}{(x-\sqrt{N})^{\frac{1}{4}}} + 1 \right), & x \in (\sqrt{N} + N^{-\frac{1}{6}}, \sqrt{2N}]; \\ n^{\frac{5}{4}} e^{-\gamma x^2}, & x > \sqrt{2N}. \end{cases}$$

Combining this Corollary with inequality (19) yields the assertion.

Corollary 2. Let $N = 2n + 1$, $0 < \gamma < \frac{1}{2}$. Then for any $f \in W_{L^2_\rho(\mathbb{R})}^1$ with $\lim_{|x| \rightarrow \infty} f(x)\sqrt{\rho(x)} = 0$, the following estimates hold:

$$\sqrt{\rho(x)}|f(x) - S_{1,n}(f, x)| \leq cE_n^0(f) \begin{cases} n^{\frac{1}{6}}, & |x| \in [0, \sqrt{N} + N^{-\frac{1}{6}}]; \\ 1 + e^{-\gamma N^{\frac{1}{4}}(x-\sqrt{N})^{\frac{3}{2}}} N^{\frac{1}{8}} \left(\frac{1}{(x-\sqrt{N})^{\frac{1}{4}}} + 1 \right), & |x| \in (\sqrt{N} + N^{-\frac{1}{6}}, \sqrt{2N}]; \\ 1, & |x| > \sqrt{2N}. \end{cases}$$

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