Uniqueness of Padé Approximants From Series of Orthogonal Polynomials

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Abstract. It is proved that whenever a nonlinear Padé approximant, derived from a series of orthogonal polynomials, exists, it is unique.

Let $\phi_r(x)$, r = 0, 1, 2, ..., be a set of polynomials which are orthogonal on an interval [a, b], finite, semi-infinite, or infinite, with weight function w(x), whose integral over any subinterval of [a, b] is positive; i.e.,

(1)
$$\int_{a}^{b} w(x)\phi_{r}(x)\phi_{s}(x) dx = 0 \quad \text{if } r \neq s.$$

Then it is known that $\phi_r(x)$ is a polynomial of degree exactly r.

Suppose now f(x) is a function which has a formal expansion of the form

(2)
$$f(x) = \sum_{r=0}^{\infty} a_r \phi_r(x)$$

on [a, b]. The (m, n) Padé approximant to f(x) is defined to be the rational function

(3)
$$S_{m,n}(x) = \frac{P(x)}{Q(x)} = \frac{\sum_{r=0}^{m} p_r \phi_r(x)}{\sum_{s=0}^{n} q_s \phi_s(x)}$$

having an expansion in $\phi_r(x)$, r = 0, 1, 2, ..., which agrees with that of f(x) given in (2) up to and including the term $a_{m+n}\phi_{m+n}(x)$. It is assumed that the polynomials P(x) and Q(x) have no common factor, apart from a constant, and that Q(x) does not vanish on [a, b]. It is worth mentioning that the approximations defined above are the ones called "nonlinear Padé approximants" in [2].

THEOREM 1. If g(x) is any continuous function on [a, b] such that $\int_a^b w(x)g(x)\phi_r(x) dx = 0, r = 0, 1, ..., k-1$, then g(x) either changes sign at least k times in the interval (a, b) or is identically zero.

The proof of this theorem can be found in [1, p. 110].

As a consequence of Theorem 1, it follows that if Q(x) is nonzero on [a, b], then $q_0 \neq 0$; hence one can normalize Q(x) by taking $q_0 = 1$.

THEOREM 2. If the (m, n)th nonlinear Padé approximant P(x)/Q(x) to f exists, in the sense of (3), and, after dividing out common factors, if Q is of one sign on [a, b], then it is unique.

Proof. By the definition of $S_{m,n}(x) = P(x)/Q(x)$ one has

(4)
$$f(x) - S_{m,n}(x) = \sum_{r=m+n+1}^{\infty} A_r \phi_r(x).$$

Received July 27, 1976; revised November 1, 1976.

AMS (MOS) subject classifications (1970). Primary 41A20.

If $\overline{S}_{m,n}(x) = \overline{P}(x)/\overline{Q}(x)$ is another (m, n) Padé approximant to (1), then

(5)
$$f(x) - \overline{S}_{m,n}(x) = \sum_{r=m+n+1}^{\infty} \overline{A}_r \phi_r(x).$$

Subtracting (4) from (5) one obtains

(6)
$$S_{m,n}(x) - \overline{S}_{m,n}(x) = \sum_{r=m+n+1}^{\infty} (\overline{A}_r - A_r) \phi_r(x).$$

Now since $S_{m,n}(x)$ and $\overline{S}_{m,n}(x)$ are continuous on [a, b] so is $D(x) \equiv S_{m,n}(x) - \overline{S}_{m,n}(x)$. Then from (6) it follows that D(x) satisfies $\int_a^b w(x)D(x)\phi_r(x) dx = 0, r = 0, 1, \ldots, m + n$. Hence by Theorem 1, D(x) either changes sign at least m + n + 1 times on (a, b), or is identically zero there. But

(7)
$$D(x) = \frac{P(x)}{Q(x)} - \frac{\overline{P}(x)}{\overline{Q}(x)} = \frac{P(x)\overline{Q}(x) - \overline{P}(x)Q(x)}{Q(x)\overline{Q}(x)},$$

i.e., the numerator of D(x) is a polynomial of degree at most m + n, therefore, can have at most m + n zeros on (a, b). Since Q(x) and $\overline{Q}(x)$ are nonzero on [a, b], D(x)changes sign at most m + n times on (a, b). Therefore, $D(x) \equiv 0$; hence $S_{m,n}(x) \equiv \overline{S}_{m,n}(x)$. Q.E.D.

So far Padé approximants from Legendre series [2] and Chebyshev series have been considered [3], [4]. As is explained in [2], the determination of the q_s , s = 1, 2,..., *n*, in general, involves the solution of *n* nonlinear equations, the determination of the p_r being trivial then. However, these *n* equations may have several solutions. But, as is mentioned in [2], only one solution with $Q(x) \neq 0$ on [*a*, *b*] has been found for the examples in [2]. By Theorem 2 there is no other solution, and it is at this point that the result of Theorem 2 becomes important.

The author wishes to thank Professor I. M. Longman for encouragement and help.

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