

A Note on Orthogonal Dirichlet Polynomials with Rational Weight¹

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Abstract

Let $\{\lambda_j\}_{j=1}^{\infty}$ be a strictly increasing sequence of positive numbers with $\lambda_1 > 0$. We find an explicit formula for the orthogonal Dirichlet polynomials $\{\phi_n\}$ formed from linear combinations of $\{\lambda_i^{-it}\}_{i=1}^n$, associated with rational weights

$$w(t) = \sum_{j=1}^{L} \frac{c_j}{\pi (1 + (b_j t)^2)},$$

where $0 < b_1 < b_2 < ...$, and the $\{c_j\}$ are appropriately chosen. Only $\{\lambda_j^{-it}\}_{j=n-L}^n$ appear in the formula. In the case L = 2, we show that the weight can always be taken positive in \mathbb{R} .

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1 Introduction

Throughout, let

$$0 < \lambda_1 < \lambda_2 < \lambda_3 < \dots$$
 (1)

Let \mathcal{L}_n denote the set of Dirichlet polynomials

$$\sum_{j=1}^n c_j \lambda_j^{-it}$$

with complex coefficients $\{c_j\}$. In a 2014 paper [5], we showed that

$$\phi_n(t) = \frac{\lambda_n^{1-it} - \lambda_{n-1}^{1-it}}{\sqrt{\lambda_n^2 - \lambda_{n-1}^2}} = \frac{-1}{\sqrt{\lambda_{n-1}^{-2} - \lambda_n^{-2}}} \det \begin{bmatrix} \lambda_{n-1}^{-it} & \lambda_{n-1}^{-it} \\ \lambda_{n-1}^{-1} & \lambda_n^{-1} \end{bmatrix}$$

is the *n*th orthogonal Dirichlet polynomial for the arctan density, that is

$$\int_{-\infty}^{\infty} \phi_n(t) \overline{\phi_m(t)} \frac{dt}{\pi(1+t^2)} = \delta_{mn}, \ m, n \ge 1.$$
⁽²⁾

We also estimated the Christoffel functions, convergence of associated orthonormal expansions, and universality limits. These orthonormal polynomials have been applied and provided in a variety of questions by Weber and Dimitrov as well as the author [4], [6], [8], [10], [11], [12]. In a follow up paper [7], the author considered orthogonal Dirichlet polynomials for the Laguerre weight, though it turned out that much of the material there was already subsumed by Műntz orthogonal polynomials [3].

In this note, we consider rational densities

$$w(t) = \sum_{m=1}^{L} \frac{c_m}{\pi \left(1 + (b_m t)^2 \right)}$$
(3)

with appropriately chosen $\{c_i\}$. Here $L \ge 1$, and

$$1 = b_1 < b_2 < \dots < b_L.$$
 (4)

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Define, for $n \ge L$,

$$\psi_{n}(t) = \det \begin{bmatrix} \lambda_{n-L}^{-it} & \lambda_{n-L+1}^{-it} & \cdots & \lambda_{n-1}^{-it} & \lambda_{n}^{-it} \\ \lambda_{n-L}^{-1/b_{1}} & \lambda_{n-L+1}^{-1/b_{1}} & \cdots & \lambda_{n-1}^{-1/b_{1}} & \lambda_{n}^{-1/b_{1}} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ \lambda_{n-L}^{-1/b_{L-1}} & \lambda_{n-L+1}^{-1/b_{L-1}} & \cdots & \lambda_{n-1}^{-1/b_{L-1}} & \lambda_{n}^{-1/b_{L-1}} \\ \lambda_{n-L}^{-1/b_{L}} & \lambda_{n-L+1}^{-1/b_{L}} & \cdots & \lambda_{n-1}^{-1/b_{L}} & \lambda_{n}^{-1/b_{L}} \end{bmatrix}.$$
(5)

Observe that $\psi_n(t)$ is a linear combination of only $\left\{\lambda_j^{-it}\right\}_{n-L \le j \le n}$. Also define for a given fixed *n*, and $j \ge 1, 1 \le m \le L$,

$$d_{jm} = \int_{-\infty}^{\infty} \psi_n(t) \frac{\lambda_j^{it}}{\pi \left(1 + (b_m t)^2\right)} dt$$
(6)

and let *B* be the $(L-1) \times L$ matrix

$$B = \begin{bmatrix} d_{n-L+1,1} & d_{n-L+1,2} & \cdots & d_{n-L+1,L} \\ d_{n-L+2,1} & d_{n-L+2,2} & \cdots & d_{n-L+2,L} \\ \vdots & \vdots & \ddots & \vdots \\ d_{n-1,1} & d_{n-1,2} & \cdots & d_{n-1,L} \end{bmatrix}$$
(7)

and

$$D = \det \begin{bmatrix} d_{n-L+1,1} & d_{n-L+1,2} & \cdots & d_{n-L+1,L} \\ d_{n-L+2,1} & d_{n-L+2,2} & \cdots & d_{n-L+2,L} \\ \vdots & \vdots & \ddots & \vdots \\ d_{n-1,1} & d_{n-1,2} & \cdots & d_{n-1,L} \\ d_{n,1} & d_{n,2} & \cdots & d_{n,L} \end{bmatrix}.$$
(8)

Theorem 1

Let $n \ge L \ge 1$. Let $0 < \lambda_1 < \lambda_2 < ... < \lambda_n$ and ψ_n be given by (5). (a) Let $\mathbf{c} = [c_1 \ c_2 ... c_L]^T$ be taken as any non-trivial solution of $B\mathbf{c} = \mathbf{0}$. Let

$$w(t) = \sum_{m=1}^{L} \frac{c_m}{\pi \left(1 + (b_m t)^2\right)}.$$
(9)

Then for $1 \le j \le n-1$,

$$\int_{-\infty}^{\infty} \psi_n(t) \lambda_j^{it} w(t) dt = 0.$$
⁽¹⁰⁾

(b) If D defined by (8) is non-0, then we can take

$$w(t) = A \det \begin{bmatrix} d_{n-L+1,1} & d_{n-L+1,2} & \cdots & d_{n-L+1,L} \\ d_{n-L+2,1} & d_{n-L+2,2} & \cdots & d_{n-L+2,L} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{d_{n-1,1}}{\frac{1}{\pi(1+(b_{1}t)^{2})}} & \frac{d_{n-1,2}}{\frac{1}{\pi(1+(b_{2}t)^{2})}} & \cdots & \frac{d_{n-1,L}}{\frac{1}{\pi(1+(b_{L}t)^{2})}} \end{bmatrix},$$
(11)

for any $A \neq 0$, while

$$\int_{-\infty}^{\infty} \psi_n(t) \lambda_n^{it} w(t) dt = AD.$$
(12)

(c)

$$\psi_n(t) = \sum_{j=n-L}^n \alpha_j \lambda_j^{-it}$$
(13)

where for $n - L \le j \le n$,

$$\alpha_j (-1)^{j-n+L} > 0.$$
 (14)

Remarks

(a) Note that as $\left\{\frac{1}{\pi(1+(b_m t)^2)}\right\}_{m=1}^{L}$ are linearly independent, *w* above is not identically 0. As an even rational function with numerator degree at most 2L-2 and denominator degree 2L, *w* has at most L-1 sign changes in $(0, \infty)$. It seems to be an interesting problem to investigate the positivity of *w*.

(b) In addition to the orthogonality relation above, we note that for any $1 \le m \le L$, and $0 < \lambda \le \lambda_{n-L}$,

$$\int_{-\infty}^{\infty} \psi_n(t) \frac{\lambda^{it}}{\pi \left(1 + (b_m t)^2\right)} dt = 0.$$

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This does not require anything of the $\{c_j\}$ above.

In the case L = 2, we can prove positivity of the weight:

Theorem 2

Assume the notation of Theorem 1 with L = 2. Then we can choose $c_1 < 0 < c_2$ such that if

$$w(t) = \sum_{k=1}^{2} \frac{c_k}{\pi \left(1 + (b_k t)^2\right)}$$

then

$$w(t) > 0, t \in \mathbb{R},$$

and w is given by the determinant (11), with

$$A = \frac{c_2}{d_{n-1,1}} < 0.$$

Remark

In the proof of Theorem 2, we show that one can take

$$c_1 = -c_2 \frac{g\left(\frac{1}{b_2}\right)}{g\left(\frac{1}{b_1}\right)}$$

where

$$g(s) = s \left[\left(\frac{\lambda_{n-2}}{\lambda_{n-1}} \right)^s - \left(\frac{\lambda_{n-2}}{\lambda_{n-1}} \right)^{-s} \right].$$

We prove the theorems in the next section.

2 Proofs

Proof of Theorem 1

(a) We use the following simple consequence of the residue theorem: for real μ ,

$$\int_{-\infty}^{\infty} \frac{e^{i\mu t}}{\pi (1+t^2)} dt = e^{-|\mu|}.$$
(15)

Then if $0 < \lambda \leq \lambda_{n-L}$, and $n - L \leq k \leq n$,

$$\int_{-\infty}^{\infty} \frac{(\lambda/\lambda_k)^{it}}{\pi \left(1 + (b_m t)^2\right)} dt = \frac{1}{b_m} \int_{-\infty}^{\infty} \frac{e^{isb_m^{-1}\log(\lambda/\lambda_k)}}{\pi \left(1 + s^2\right)} ds = \frac{1}{b_m} \left(\frac{\lambda}{\lambda_k}\right)^{1/b_m}$$

Then for such λ ,

$$\int_{-\infty}^{\infty} \psi_{n}(t) \frac{\lambda^{it}}{\pi (1 + (b_{m}t)^{2})} dt$$

$$= \det \begin{bmatrix} \int_{-\infty}^{\infty} \frac{(\lambda/\lambda_{n-L})^{it}}{\pi (1 + (b_{m}t)^{2})} dt & \cdots & \int_{-\infty}^{\infty} \frac{(\lambda/\lambda_{n-1})^{it}}{\pi (1 + (b_{m}t)^{2})} dt & \int_{-\infty}^{\infty} \frac{(\lambda/\lambda_{n})^{it}}{\pi (1 + (b_{m}t)^{2})} dt \\ \lambda_{n-L}^{-1/b_{1}} & \cdots & \lambda_{n-1}^{-1/b_{1}} & \lambda_{n}^{-1/b_{1}} \\ \vdots & \ddots & \vdots & \vdots \\ \lambda_{n-L}^{-1/b_{L}} & \cdots & \lambda_{n-1}^{-1/b_{L}} & \lambda_{n}^{-1/b_{L}} \end{bmatrix}$$

$$= \det \begin{bmatrix} \frac{1}{b_{m}} \left(\frac{\lambda}{\lambda_{n-L}}\right)^{1/b_{m}} & \cdots & \frac{1}{b_{m}} \left(\frac{\lambda}{\lambda_{n-1}}\right)^{1/b_{m}} & \frac{1}{b_{m}} \left(\frac{\lambda}{\lambda_{n}}\right)^{1/b_{m}} \\ \lambda_{n-L}^{-1/b_{1}} & \cdots & \lambda_{n-1}^{-1/b_{1}} & \lambda_{n}^{-1/b_{1}} \\ \vdots & \ddots & \vdots & \vdots \\ \lambda_{n-L}^{-1/b_{L}} & \cdots & \lambda_{n-1}^{-1/b_{L}} & \lambda_{n}^{-1/b_{L}} \end{bmatrix} = 0,$$

by taking $\frac{1}{b_m}\lambda^{1/b_m}$ times row m + 1 from the first row. So we have the orthogonality relation (10) for $\lambda = \lambda_j$, all $j \le n - L$. Next, the equations

$$\int_{-\infty}^{\infty} \psi_n(t) \lambda_{n-L+j}^{it} w(t) dt = 0, \ 1 \le j \le L-1$$

are equivalent to (recall (3) and (6))

$$\sum_{m=1}^{L} c_m d_{n-L+j,m} = \sum_{m=1}^{L} c_m \int_{-\infty}^{\infty} \psi_n(t) \frac{\lambda_{n-L+j}^{it}}{\pi \left(1 + (b_m t)^2\right)} dt = 0, \ 1 \le j \le L-1$$

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which in turn is equivalent to $B\mathbf{c} = \mathbf{0}$, recall (7). This is a system of L - 1 homogeneous linear equations in L variables, so there is a non-trivial solution for \mathbf{c} .

(b) First observe that *w* defined by (11) is indeed a linear combination of $\left\{\frac{1}{\pi(1+(b_m t)^2)}\right\}_{m=1}^{L}$. Next, we see from (11) that

$$\int_{-\infty}^{\infty} \psi_n(t) \lambda_k^{it} w(t) dt = A \det \begin{bmatrix} d_{n-L+1,1} & d_{n-L+1,2} & \cdots & d_{n-L+1,L} \\ d_{n-L+2,1} & d_{n-L+2,2} & \cdots & d_{n-L+2,L} \\ \vdots & \vdots & \ddots & \vdots \\ d_{n-1,1} & d_{n-1,2} & \cdots & d_{n-1,L} \\ d_{k,1} & d_{k,2} & \cdots & d_{k,L} \end{bmatrix} = 0,$$

if $n - L + 1 \le k \le n - 1$. If k = n, we instead obtain the non-0 number *AD*. It also then follows that *w* cannot be the zero function. (c) Let *E* be the $L \times (L + 1)$ matrix

$$E = \begin{bmatrix} \lambda_{n-L}^{-1/b_1} & \lambda_{n-L+1}^{-1/b_1} & \cdots & \lambda_{n-1}^{-1/b_1} & \lambda_n^{-1/b_1} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ \lambda_{n-L}^{-1/b_{L-1}} & \lambda_{n-L+1}^{-1/b_{L-1}} & \cdots & \lambda_{n-1}^{-1/b_{L-1}} & \lambda_n^{-1/b_{L-1}} \\ \lambda_{n-L}^{-1/b_L} & \lambda_{n-L+1}^{-1/b_L} & \cdots & \lambda_{n-1}^{-1/b_L} & \lambda_n^{-1/b_L} \end{bmatrix}.$$

Thus *E* consists of the last *L* rows of the matrix used to define ψ_n . For $1 \le k \le L + 1$, let *E*(*k*) denote the $L \times L$ matrix obtained from *E* by deleting its *k*th column. Then with the notation (13), we see that

$$a_j = (-1)^{j-n+L} \det (E(j-n+L+1))$$

To show that each det (E(k)) > 0, we use the fact that the kernel $K(s, t) = e^{st}$ is totally positive for $s, t \in \mathbb{R}$ [1, p. 212] or [9]. If we set $s_j = -\frac{1}{b_j}$, while $t_i = \log \lambda_{n-L+i-1}$, then $s_1 < s_2 < \dots < t_L$ and $t_1 < t_2 < \dots < t_L$, then

$$\det(E(k)) = \det \begin{bmatrix} K(s_1, t_1) & \dots & K(s_1, t_{k-1}) & K(s_1, t_{k+1}) & \dots & K(s_1, t_{L+1}) \\ K(s_2, t_1) & \dots & K(s_2, t_{k-1}) & K(s_2, t_{k+1}) & \dots & K(s_2, t_{L+1}) \\ \vdots & \dots & \vdots & \vdots & \dots & \vdots \\ K(s_L, t_1) & \dots & K(s_L, t_{k-1}) & K(s_L, t_{k+1}) & \dots & K(s_L, t_{L+1}) \end{bmatrix} > 0.$$

Proof of Theorem 2 From (5) for L = 2,

$$\psi_{n}(t) = \det \begin{bmatrix} \lambda_{n-2}^{-it} & \lambda_{n-1}^{-it} & \lambda_{n}^{-it} \\ \lambda_{n-2}^{-1/b_{1}} & \lambda_{n-1}^{-1/b_{1}} & \lambda_{n}^{-1/b_{1}} \\ \lambda_{n-2}^{-1/b_{2}} & \lambda_{n-1}^{-1/b_{2}} & \lambda_{n}^{-1/b_{2}} \end{bmatrix}.$$
(16)

Let

$$w(t) = \sum_{k=1}^{2} \frac{c_k}{\pi \left(1 + (b_k t)^2\right)}$$

where for the moment we do not specify the choice of c_1, c_2 . Then we already have for k = 1, 2, ..., n - 2,

$$\int_{-\infty}^{\infty} \psi_n(t) \lambda_k^{it} w(t) dt = 0$$

no matter what is the choice of c_1, c_2 - as follows from the proof of Theorem 1(a). So let us investigate the remaining condition in (10), namely

$$\int_{-\infty}^{\infty} \psi_n(t) \lambda_{n-1}^{-it} w(t) dt = 0.$$

This is equivalent to

$$0 = \sum_{k=1}^{2} c_k \int_{-\infty}^{\infty} \psi_n(t) \lambda_{n-1}^{it} \frac{dt}{\pi \left(1 + (b_k t)^2 \right)} = c_1 d_{n-1,1} + c_2 d_{n-1,2}.$$
(17)

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Now for k = 1, 2, we see from the determinant expression (16) and then from (15) that

$$\begin{split} d_{n-1,k} &= \frac{1}{b_k} \det \left[\begin{array}{c} \int_{-\infty}^{\infty} \left(\frac{\lambda_{n-1}}{\lambda_{n-2}} \right)^{15/b_k} \frac{ds}{\pi(1+s^2)} & 1 & \int_{-\infty}^{\infty} \left(\frac{\lambda_{n-1}}{\lambda_n} \right)^{15/b_k} \frac{ds}{\pi(1+s^2)} \\ \lambda_{n-2}^{-1/b_1} & \lambda_{n-1}^{-1/b_1} & \lambda_{n-1}^{-1/b_1} \\ \lambda_{n-2}^{-1/b_2} & \lambda_{n-1}^{-1/b_2} & \lambda_{n-1}^{-1/b_2} \end{array} \right] \\ &= \frac{1}{b_k} \det \left[\begin{array}{c} \left(\frac{\lambda_{n-2}}{\lambda_{n-1}} \right)^{1/b_k} & 1 & \left(\frac{\lambda_{n-1}}{\lambda_{n-1}} \right)^{1/b_k} \\ \lambda_{n-2}^{-1/b_1} & \lambda_{n-1}^{-1/b_1} & \lambda_{n-1}^{-1/b_1} \\ \lambda_{n-2}^{-1/b_2} & \lambda_{n-1}^{-1/b_2} \end{array} \right] \\ &= \frac{1}{b_k} \lambda_{n-1}^{1/b_k} \det \left[\begin{array}{c} \left(\frac{\lambda_{n-2}}{\lambda_{n-2}^2} \right)^{1/b_k} & \lambda_{n-1}^{-1/b_k} & \lambda_{n-1}^{-1/b_1} \\ \lambda_{n-2}^{-1/b_2} & \lambda_{n-1}^{-1/b_1} & \lambda_{n-1}^{-1/b_1} \\ \lambda_{n-2}^{-1/b_2} & \lambda_{n-1}^{-1/b_2} & \lambda_{n-1}^{-1/b_2} \end{array} \right] \\ &= \frac{1}{b_k} \lambda_{n-1}^{1/b_k} \det \left[\begin{array}{c} \left(\frac{\lambda_{n-2}}{\lambda_{n-2}^2} \right)^{1/b_k} & \lambda_{n-1}^{-1/b_k} & \lambda_{n-1}^{-1/b_1} \\ \lambda_{n-2}^{-1/b_2} & \lambda_{n-1}^{-1/b_2} & \lambda_{n-1}^{-1/b_2} \end{array} \right] \\ &= \frac{1}{b_k} \left\{ \lambda_{n-1}^{1/b_k} \det \left[\begin{array}{c} \left(\frac{\lambda_{n-2}}{\lambda_{n-1}^2} \right)^{1/b_k} & \lambda_{n-1}^{-1/b_1} & \lambda_{n-1}^{-1/b_1} \\ \lambda_{n-2}^{-1/b_2} & \lambda_{n-1}^{-1/b_2} & \lambda_{n-1}^{-1/b_2} \end{array} \right] \\ &= \frac{1}{b_k} \left[\left(\frac{\lambda_{n-2}}{\lambda_{n-1}} \right)^{1/b_k} - \left(\frac{\lambda_{n-2}}{\lambda_{n-2}^2} \right)^{1/b_k} \right] \left[\lambda_{n-1}^{-1/b_1} \lambda_{n}^{-1/b_2} - \lambda_{n-1}^{-1/b_1} \lambda_{n-1}^{-1/b_2} \right] < 0, \end{split} \right] \end{aligned}$$

as $\frac{\lambda_{n-2}}{\lambda_{n-1}} \in (0, 1), \ \frac{1}{b_1} - \frac{1}{b_2} > 0$, and

$$\lambda_{n-1}^{-1/b_1} \lambda_n^{-1/b_2} - \lambda_n^{-1/b_1} \lambda_{n-1}^{-1/b_2}$$

$$\lambda_{n-1}^{-1/b_1} \lambda_n^{-1/b_2} \left[1 - \left(\frac{\lambda_{n-1}}{\lambda_n} \right)^{\frac{1}{b_1} - \frac{1}{b_2}} \right] > 0.$$

$$d_{n-1,k} < 0, \ k = 1, 2.$$
(19)

In summary,

Next, let $r = \frac{\lambda_{n-2}}{\lambda_{n-1}} \in (0, 1)$, and

 $g(s) = s \left[r^s - r^{-s} \right].$

From (18) and (17) and cancelling a common factor of $\lambda_{n-1}^{-1/b_1}\lambda_n^{-1/b_2} - \lambda_n^{-1/b_1}\lambda_{n-1}^{-1/b_2}$, we have

=

$$c_1g\left(\frac{1}{b_1}\right) + c_2g\left(\frac{1}{b_2}\right) = 0.$$
(20)

Here

$$g'(s) = (r^{s} - r^{-s}) + (s \ln r)(r^{s} + r^{-s}) < 0,$$

as $r = \frac{\lambda_{n-2}}{\lambda_{n-1}} < 1$ so $\ln r < 0$. Then *g* is decreasing and negative, and

$$0 > g\left(\frac{1}{b_2}\right) > g\left(\frac{1}{b_1}\right)$$

so (20) gives

this is equivalent to

$$c_1 = -c_2 \frac{g\left(\frac{1}{b_2}\right)}{g\left(\frac{1}{b_1}\right)} \text{ and } |c_1| < |c_2|.$$

$$(21)$$

To ensure that $w(0) = \frac{1}{\pi} (c_1 + c_2) > 0$, we then need to choose $c_1 < 0 < c_2$. To ensure that w(t) > 0 for all t, we need for all such t. $|c_1| \le c_2 \frac{1 + (b_1 t)^2}{1 + (b_2 t)^2}$.

 $\min_{t \in \mathbb{R}} \frac{1 + (b_1 t)^2}{1 + (b_2 t)^2} = \left(\frac{b_1}{b_2}\right)^2,$

 $\frac{g\left(\frac{1}{b_2}\right)}{g\left(\frac{1}{b_1}\right)} \leq \left(\frac{b_1}{b_2}\right)^2,$

As

(18)

 $b_2 \left[r^{-1/b_2} - r^{1/b_2} \right] \leq b_1 \left[r^{-1/b_1} - r^{1/b_1} \right].$

 $h(s) = \frac{1}{s} \left[r^{-s} - r^s \right],$

that is, (recall g < 0),

Now let

so that we want

 $h\left(\frac{1}{b_2}\right) \le h\left(\frac{1}{b_1}\right). \tag{22}$

This would be true if *h* is increasing over the range $\left[\frac{1}{b_2}, \frac{1}{b_1}\right]$. Now

$$h'(s) = -\frac{1}{s^2} \left[r^{-s} - r^s \right] - \frac{1}{s} \left(\ln r \right) \left[r^{-s} + r^s \right]$$

$$= -\frac{r^{-s}}{s^2} \left[1 - r^{2s} + \frac{1}{2} \left(\ln r^{2s} \right) \left[1 + r^{2s} \right] \right] = -\frac{r^{-s}}{s^2} G(x)$$
(23)

where

 $x(s) = r^{2s} \in (0, 1)$ decreases as s increases

and

$$G(x) = 1 - x + \frac{1}{2}(\ln x)(1 + x).$$

Here $G(0+) = -\infty$ and G(1) = 0 while for $x \in (0, 1)$,

$$G'(x) = -\frac{1}{2} + \frac{1}{2x} + \frac{1}{2}\ln x$$

$$\Rightarrow \quad G''(x) = \frac{1}{2x}\left(1 - \frac{1}{x}\right) < 0.$$

Thus *G* is concave in (0, 1) and *G'* is a decreasing function of *x* with $G'(0+) = \infty$ and G'(1) = 0 = G(1). It follows that G'(x) > 0 for $x \in (0, 1)$, so

$$G(x) < G(1) = 0$$
 for $x \in (0, 1)$

So, indeed,

$$h'(s) = -\frac{r^{-s}}{s^2}G(x) > 0$$
 for $s > 0$

and as desired, we have (22). Then with c_1 and c_2 given by (21), and $c_2 > 0$, we do have

$$w(t) > 0, t \in (-\infty, \infty).$$

It remains to show that this *w* is also given by (11) with L = 2. We know that c_1, c_2 are non-0 so

$$\det \begin{bmatrix} \frac{d_{n-1,1}}{\pi(1+(b_1t)^2)} & \frac{d_{n-1,2}}{\pi(1+(b_2t)^2)} \end{bmatrix}$$

$$= \det \begin{bmatrix} \frac{d_{n-1,1}}{\pi(1+(b_1t)^2)} & \frac{d_{n-1,2} + \frac{c_1}{c_2}}{\pi(1+(b_2t)^2)} + \frac{c_1}{c_2} \frac{d_{n-1,1}}{\pi(1+(b_1t)^2)} \end{bmatrix}$$

$$= \det \begin{bmatrix} \frac{d_{n-1,1}}{\pi(1+(b_1t)^2)} & \frac{0}{c_2}w(t) \end{bmatrix}$$

$$= \frac{d_{n-1,1}}{c_1}w(t).$$

Thus the determinant is of one sign. Choosing $A = \frac{c_2}{d_{n-1,1}} < 0$ gives the result.

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