



Polinomios ortogonales Sobolev en varias variables

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- 4 Preguntas

- $\delta_{n,m}$ y $(x)_n$ son la delta de Kronecker delta el símbolo de Pochhammer:

$$\delta_{n,m} := \begin{cases} 1, & n = m, \\ 0, & n \neq m, \end{cases} \quad n, m \in \mathbb{Z},$$

$$(x)_n := \begin{cases} x(x+1)(x+2)\cdots(x+n-1), & n \geq 1, \\ 1, & n = 0, \end{cases} \quad x \in \mathbb{R}, \quad n \in \mathbb{N}_0.$$

- $\Gamma(x)$ es la función gamma
- Sea $d \in \mathbb{N}$. $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_d) \in \mathbb{N}_0^d$, denota un multi-índice para el cual $|\alpha| := \alpha_1 + \alpha_2 + \cdots + \alpha_d$.

- $$\binom{x}{n} := \frac{(x-n+1)_n}{n!}, \quad x \in \mathbb{R}, \quad n \in \mathbb{N}_0.$$

- $\mathbf{x} = (x_1, x_2, \dots, x_d) \in \mathbb{R}^d$
- Para dos vectores fila o columna \mathbf{x} e \mathbf{y} , $\mathbf{x} \cdot \mathbf{y}$ y $\|\mathbf{x}\|$ son el producto punto $\mathbf{x} \cdot \mathbf{y} = \sum_{i=1}^d x_i y_i$ y la norma Euclídea $\|\mathbf{x}\| = \sqrt{\mathbf{x} \cdot \mathbf{x}}$.
- Si α es multi-índice y si $\partial_i^{\alpha_i} := \partial^{\alpha_i} / \partial x_i^{\alpha_i}$ es la α_i -ésima derivada parcial entonces

$$\partial^\alpha := \partial_1^{\alpha_1} \partial_2^{\alpha_2} \dots \partial_d^{\alpha_d}$$

es un operador diferencial de orden $|\alpha|$

- Operadores diferenciales:

$$\Delta := \sum_{j=1}^d \partial_j^2, \quad \nabla := (\partial_1, \partial_2, \dots, \partial_d)^T, \quad \langle \mathbf{x}^T, \nabla \rangle := \sum_{j=1}^d x_j \partial_j,$$

- $\mathbf{x}^\alpha = x_1^{\alpha_1} x_2^{\alpha_2} \cdots x_d^{\alpha_d}$ es un monomio
- Un polinomio P en varias variables:

$$P(\mathbf{x}) = \sum_{\alpha} c_{\alpha} \mathbf{x}^{\alpha}$$

- El espacio de polinomios es denotado por Π^d
- El espacio de polinomios de grado a lo más n es denotado por Π_n^d

$$\dim \Pi_n^d = \binom{n+d}{n}.$$

- Un polinomio homogéneo P de grado n en varias variables:

$$P(\mathbf{x}) = \sum_{|\alpha|=n} c_{\alpha} \mathbf{x}^{\alpha}$$

- El espacio de polinomios homogéneos denotado por \mathcal{P}_n^d

$$\mathcal{P}_n^d = \left\{ P \in \Pi_n^d : P(\mathbf{x}) = \sum_{|\alpha|=n} c_\alpha \mathbf{x}^\alpha \right\},$$

$$\dim \mathcal{P}_n^d = \# \left\{ \alpha \in \mathbb{N}_0^d : |\alpha| = n \right\} = r_n^d = \binom{n+d-1}{n}.$$

- El espacio de polinomios armónicos denotado por \mathcal{H}_n^d

$$\mathcal{H}_n^d = \left\{ P \in \mathcal{P}_n^d : \Delta P = 0 \right\},$$

$$a_n^d := \dim \mathcal{H}_n^d = \binom{n+d-1}{d-1} - \binom{n+d-3}{d-1}.$$

Polinomios Sobolev vs. Polinomios estándar

Un producto interno estándar $\langle \cdot, \cdot \rangle$ se caracteriza porque es simétrico con respecto al operador de multiplicación:

$$\langle x_i P, Q \rangle = \langle P, x_i Q \rangle, \quad P, Q \in \Pi^d, \quad 1 \leq i \leq d, \quad (1)$$

Esta propiedad implica que, para una base $\{P_\alpha^n : |\alpha| = n\}$ de

$$\mathcal{V}_n^d = \left\{ P \in \Pi_n^d : \langle P, Q \rangle = 0, \forall Q \in \Pi_{n-1}^d \right\}, \quad \dim \mathcal{V}_n^d = r_n^d = \binom{n+d-1}{n},$$

escrita como vector columna:

$$\mathbb{P}_n(\mathbf{x}) := \left(P_{\alpha^{(1)}}^n(\mathbf{x}), P_{\alpha^{(2)}}^n(\mathbf{x}), \dots, P_{\alpha^{(r_n^d)}}^n(\mathbf{x}) \right)^T,$$

ordenados con orden lexicográfico inverso, se tienen:

Polinomios Sobolev vs. Polinomios estándar

- Una relación a tres términos:

$$x_i \mathbb{P}_n(\mathbf{x}) = \mathbf{A}_{n,i} \mathbb{P}_{n+1}(\mathbf{x}) + \mathbf{B}_{n,i} \mathbb{P}_n(\mathbf{x}) + \mathbf{C}_{n,i} \mathbb{P}_{n-1}(\mathbf{x}),$$
$$n \geq 0, \quad 1 \leq i \leq d, \quad \mathbb{P}_{-1} := 0.$$

- La fórmula de Christoffel-Darboux:

$$K_n(\mathbf{x}, \mathbf{y}) = \sum_{k=0}^n \mathbb{P}_k^T(\mathbf{x}) (\mathbf{H}_k)^{-1} \mathbb{P}_k(\mathbf{y})$$
$$= \begin{cases} \frac{[\mathbf{A}_{n,i} \mathbb{P}_{n+1}(\mathbf{x})]^T (\mathbf{H}_n)^{-1} \mathbb{P}_n(\mathbf{y}) - \mathbb{P}_n^T(\mathbf{x}) (\mathbf{H}_n)^{-1} [\mathbf{A}_{n,i} \mathbb{P}_{n+1}(\mathbf{y})]}{x_i - y_i}, & \mathbf{x} \neq \mathbf{y}, \\ \mathbb{P}_n^T(\mathbf{x}) (\mathbf{H}_n)^{-1} [\mathbf{A}_{n,i} \partial_i \mathbb{P}_{n+1}(\mathbf{x})] - [\mathbf{A}_{n,i} \mathbb{P}_{n+1}(\mathbf{x})]^T (\mathbf{H}_n)^{-1} \partial_i \mathbb{P}_n(\mathbf{x}), & \mathbf{x} = \mathbf{y}. \end{cases}$$

con

$$\mathbf{H}_n = \left\langle \mathbb{P}_n, \mathbb{P}_n^T \right\rangle = \left(\left\langle P_{\alpha^{(i)}}^n, P_{\alpha^{(j)}}^n \right\rangle \right)_{i,j=1}^d.$$

Un producto interno Sobolev (no estándar) $\langle \cdot, \cdot \rangle$ **ya no es más simétrico con respecto al operador de multiplicación** debido a la presencia de derivadas. Por lo tanto,

- No hay una relación a tres términos
- No hay una fórmula de Christoffel-Darboux

The deprival of this fundamental tool cannot be easily compensated. Different and ad hoc methods have been developed for dealing with different Sobolev inner products. The result is a theory of Sobolev orthogonal polynomials that appears fragmented and lack of uniformity. (Marcellán y Xu 2015)

“Multivariate Sobolev-type orthogonal polynomials”

Mello, Paschoa, Pérez y M. Piñar (2011) estudiaron los polinomios Sobolev con respecto a:

$$\langle f, g \rangle_S = \langle f, g \rangle_G + \lambda \nabla f(\mathbf{p}) \cdot \nabla g(\mathbf{p}), \quad \lambda > 0, \quad \mathbf{p} \in \mathbb{R}^d, \quad (2)$$

donde $\langle \cdot, \cdot \rangle_G$ es el producto interno:

$$\langle f, g \rangle_G = \int_G f(\mathbf{x})g(\mathbf{x})d\mu(\mathbf{x}). \quad (3)$$

$G \subset \mathbb{R}^d$ es un dominio con interior no vacío y $d\mu$ es una medida definida positiva sobre G .

“Multivariate Sobolev-type orthogonal polynomials”

- Sea $\{P_\alpha^n : |\alpha| = n\}$ una base ortonormal de $\mathcal{V}_n^d(G)$, el espacio de polinomios ortogonales con respecto a $\langle \cdot, \cdot \rangle_G$
- Sea \mathbb{P}_n el vector:

$$\mathbb{P}_n(\mathbf{x}) := \left(P_{\alpha^{(1)}}^n(\mathbf{x}), P_{\alpha^{(2)}}^n(\mathbf{x}), \dots, P_{\alpha^{(r_n^d)}}^n(\mathbf{x}) \right)^T,$$

donde $\alpha^{(1)}, \alpha^{(2)}, \dots, \alpha^{(r_n^d)}$ es el ordenamiento de los elementos de $\{\alpha \in \mathbb{N}_0^d : |\alpha| = n\}$ usando orden lexicográfico inverso

- Sea $\nabla \mathbb{P}_n(\mathbf{x})$ la matriz de tamaño $r_n^d \times d$:

$$\nabla \mathbb{P}_n(\mathbf{x}) = \left(\partial_1 \mathbb{P}_n(\mathbf{x}), \partial_2 \mathbb{P}_n(\mathbf{x}), \dots, \partial_d \mathbb{P}_n(\mathbf{x}) \right)$$

- Sea $K_n(\mathbf{x}, \mathbf{y})$ el kernel de Π_n^d :

$$K_n(\mathbf{x}, \mathbf{y}) = \sum_{j=0}^n \mathbb{P}_j^T(\mathbf{x}) (\mathbf{H}_j)^{-1} \mathbb{P}_j(\mathbf{y}), \quad \mathbf{H}_j = \langle \mathbb{P}_j, \mathbb{P}_j^T \rangle_G,$$

“Multivariate Sobolev-type orthogonal polynomials”

- Sean $\mathbf{K}_n^{(1,0)}$, $\mathbf{K}_n^{(0,1)}$ y $\mathbf{K}_n^{(1,1)}$, matrices de tamaños $d \times 1$, $1 \times d$, y $d \times d$, respectivamente:

$$\mathbf{K}_n^{(1,0)}(\mathbf{x}, \mathbf{y}) = \sum_{j=0}^n (\nabla \mathbb{P}_j(\mathbf{x}))^T (\mathbf{H}_j)^{-1} \mathbb{P}_j(\mathbf{y}),$$

$$\mathbf{K}_n^{(0,1)}(\mathbf{x}, \mathbf{y}) = \sum_{j=0}^n \mathbb{P}_j^T(\mathbf{x}) (\mathbf{H}_j)^{-1} \nabla \mathbb{P}_j(\mathbf{y}),$$

$$\mathbf{K}_n^{(1,1)}(\mathbf{x}, \mathbf{y}) = (\partial_{x_i} \partial_{y_j} K_n(\mathbf{x}, \mathbf{y}))_{i,j=1}^d.$$

“Multivariate Sobolev-type orthogonal polynomials”

Theorem

(Mello, Paschoa, Pérez y M. Piñar 2011, Theorem 3.1) Let $\{\mathbb{P}_n\}_{n \geq 0}$ be an orthonormal polynomial system associated with (3). We define the polynomial system $\{\mathbb{Q}_n\}_{n \geq 0}$ by means of

$$\mathbb{Q}_0(\mathbf{x}) := \mathbb{P}_0(\mathbf{x}),$$

$$\mathbb{Q}_n(\mathbf{x}) := \mathbb{P}_n(\mathbf{x}) - \lambda \nabla \mathbb{P}_n(\mathbf{p}) [\mathbf{I}_d + \lambda \mathbf{K}_{n-1}^{(1,1)}(\mathbf{p}, \mathbf{p})]^{-1} \mathbf{K}_{n-1}^{(1,0)}(\mathbf{p}, \mathbf{x}), \quad n \geq 1. \quad (4)$$

Then $\{\mathbb{Q}_n\}_{n \geq 0}$ is a sequence of orthogonal polynomials with respect to $\langle \cdot, \cdot \rangle_S$ defined in (2). Reciprocally, any sequence of orthogonal polynomials with respect to (2) can be expressed as in (4).

Nota: Mello, Paschoa, Pérez y M. Piñar (2011, Lemma 2.1) mostraron que $\mathbf{I}_d + \lambda \mathbf{K}_n^{(1,1)}(\mathbf{p}, \mathbf{p})$, $\lambda > 0$, $n \geq 0$, es una matriz $d \times d$ simétrica y no singular

“A higher order Sobolev-type inner product for orthogonal polynomials in several variables”

H. A. Dueñas, Garza y M. A. Piñar (2015) también estudiaron los polinomios ortogonales con respecto al producto interno Sobolev:

$$\langle f, g \rangle_S = \langle f, g \rangle_\sigma + M \nabla^{(j)} f(\xi) (\nabla^{(j)} g(\xi))^T, \quad \langle f, g \rangle_\sigma := \int_G f(\mathbf{x}) g(\mathbf{x}) d\sigma(\mathbf{x}). \quad (5)$$

- σ es una medida definida sobre un dominio $G \subseteq \mathbb{R}^d$ con interior no vacío,
- $\xi \in \mathbb{R}^d$,
- $\nabla^{(j)} f$ es el vector fila de las derivadas parciales de orden j de f ,
- y $M \in \mathbb{R}_+$.

“A higher order Sobolev-type inner product for orthogonal polynomials in several variables”

Theorem

Let $\{\mathbb{P}_n\}_{n \geq 0}$ be an orthonormal polynomial system associated with the inner product $\langle \cdot, \cdot \rangle_\sigma$. Define a Sobolev-type inner product as in (5). Then, if we denote by $\{\mathbb{Q}_n\}_{n \geq 0}$ its corresponding OPS, normalized in such a way that $\mathbb{Q}_n - \mathbb{P}_n$ is a r_n^d dimensional vector whose components are polynomials of total degree lower than n , we have

$$\mathbb{Q}_n(\mathbf{x}) = \begin{cases} \mathbb{P}_n(\mathbf{x}), & n < j, \\ \mathbb{P}_n(\mathbf{x}) - M \nabla^{(j)} \mathbb{P}_n(\xi) (I_{d^j} + M K_{n-1}^{(j,j)}(\xi, \xi))^{-1} K_{n-1}^{(j,0)}(\xi, \mathbf{x}), & n \geq j, \end{cases} \quad (6)$$

Conversely, if we define $\{\mathbb{Q}_n\}_{n \geq 0}$ as in (6), then they are an OPS with respect to (5).

- $\nabla^{(j)} \mathbb{P}_n$ es la matriz de tamaño $r_n^d \times d^j$ de las derivadas de orden j de \mathbb{P}_n ,
- $K_n(\mathbf{x}, \mathbf{y})$ es el polinomio kernel de Π_n^d ,
- $K_n^{(j,j)}(\mathbf{x}, \mathbf{y})$ es la matriz de tamaño $d^j \times d^j$ con todas las derivadas de orden j de $K_n(\mathbf{x}, \mathbf{y})$.

“A family of Sobolev orthogonal polynomials on the unit ball”

Xu (2006) consideró los polinomios ortogonales Sobolev sobre la bola $\mathbb{B}^d = \{\mathbf{x} \in \mathbb{R}^d : \|\mathbf{x}\| \leq 1\}$ con respecto a:

$$\langle f, g \rangle_{\Delta} = \frac{1}{4d^2 \text{vol}(\mathbb{B}^d)} \int_{\mathbb{B}^d} \Delta [(1 - \|\mathbf{x}\|^2)f(\mathbf{x})] \Delta [(1 - \|\mathbf{x}\|^2)g(\mathbf{x})] d\mathbf{x}, \quad (7)$$

donde Δ es el Laplaciano, $\text{vol}(\mathbb{B}^d)$ es el volumen de \mathbb{B}^d :

$$\text{vol}(\mathbb{B}^d) = \frac{2\pi^{d/2}}{d\Gamma(d/2)}.$$

Motivación: El trabajo de Xu (2006) fue motivado por el artículo de Atkinson y Hansen (2005) (caso $d = 2$ y la solución numérica de la ecuación de Poisson $-\Delta u = f(\cdot, u)$).

“A family of Sobolev orthogonal polynomials on the unit ball”

Theorem

(Xu 2006, Theorem 2.4) A mutually orthogonal basis for $\mathcal{V}_n^d(\Delta)$ is given by:

$$Q_{0,\nu}^n(\mathbf{x}) = Y_\nu^n(\mathbf{x}),$$

$$Q_{j,\nu}^n(\mathbf{x}) = (1 - \|\mathbf{x}\|^2) P_{j-1}^{(2,n-2j+\frac{d-2}{2})} (2\|\mathbf{x}\|^2 - 1) Y_\nu^{n-2j}(\mathbf{x}), \quad 1 \leq j \leq n/2,$$

where $\{Y_\nu^{n-2j} : 1 \leq \nu \leq a_{n-2j}^d\}$ is an orthonormal basis of \mathcal{H}_{n-2j}^d .

Furthermore,

$$\langle Q_{0,\nu}^n, Q_{0,\nu}^n \rangle_\Delta = \frac{2n+d}{d}, \quad \langle Q_{j,\nu}^n, Q_{j,\nu}^n \rangle_\Delta = \frac{8j^2(j+1)^2}{d(n+d/2)}.$$

Nota: $P_n^{(\alpha,\beta)}(t)$, $\alpha, \beta > -1$, es el polinomio de Jacobi de grado n .

“Sobolev orthogonal polynomials defined via gradient on the unit ball”

Xu (2008) estudió los polinomios Sobolev sobre la bola con respecto a:

$$\langle f, g \rangle_I = \frac{\lambda}{\omega_{d-1}} \int_{\mathbb{B}^d} \nabla f(\mathbf{x}) \cdot \nabla g(\mathbf{x}) d\mathbf{x} + \frac{1}{\omega_{d-1}} \int_{\mathbb{S}^{d-1}} f(\xi)g(\xi) d\omega(\xi), \quad (8)$$

$$\langle f, g \rangle_{\parallel} = \frac{\lambda}{\omega_{d-1}} \int_{\mathbb{B}^d} \nabla f(\mathbf{x}) \cdot \nabla g(\mathbf{x}) d\mathbf{x} + f(\mathbf{0})g(\mathbf{0}), \quad (9)$$

donde $\lambda > 0$ y ω_{d-1} es el área de la esfera $\mathbb{S}^{d-1} = \{\mathbf{x} \in \mathbb{R}^d : \|\mathbf{x}\| = 1\}$

$$\omega_{d-1} = \frac{2\pi^{d/2}}{\Gamma(d/2)}.$$

“Sobolev orthogonal polynomials defined via gradient on the unit ball”

Theorem

(Xu 2008, Theorem 2.3) A mutually orthogonal basis

$$\{U_{j,\nu}^n : 0 \leq j \leq n/2, 1 \leq \nu \leq a_{n-2j}^d\}$$

for $\mathcal{V}_n^d(I)$ is given by:

$$U_{0,\nu}^n(\mathbf{x}) = Y_\nu^n(\mathbf{x}),$$

$$U_{j,\nu}^n(\mathbf{x}) = (1 - \|\mathbf{x}\|^2) P_{j-1}^{(1, n-2j+\frac{d-2}{2})} (2\|\mathbf{x}\|^2 - 1) Y_\nu^{n-2j}(\mathbf{x}), \quad 1 \leq j \leq n/2,$$

where $\{Y_\nu^{n-2j} : 1 \leq \nu \leq a_{n-2j}^d\}$ is an orthonormal basis of \mathcal{H}_{n-2j}^d . Furthermore,

$$\langle U_{0,\nu}^n, U_{0,\nu}^n \rangle_I = n\lambda + 1, \quad \langle U_{j,\nu}^n, U_{j,\nu}^n \rangle_I = \frac{2j^2}{n + \frac{d-2}{2}} \lambda.$$

“Sobolev orthogonal polynomials defined via gradient on the unit ball”

Theorem

(Xu 2008, Theorem 2.6) A mutually orthogonal basis

$$\{V_{j,\nu}^n : 0 \leq j \leq n/2, 1 \leq \nu \leq a_{n-2j}^d\}$$

for $\mathcal{V}_n^d(\|\cdot\|)$ is given by:

$$V_{j,\nu}^n(\mathbf{x}) = U_{j,\nu}^n(\mathbf{x}), \quad 0 \leq j \leq \left\lfloor \frac{n-1}{2} \right\rfloor,$$

$$V_{n/2}^n(\mathbf{x}) = \frac{4}{n+d-2} \left(P_{n/2}^{(-1, \frac{d-2}{2})}(2\|\mathbf{x}\|^2 - 1) - (-1)^{n/2} \frac{(d/2)_{n/2}}{(n/2)!} \right),$$

where $V_{n/2}^n(\mathbf{x}) := V_{n/2,\nu}^n(\mathbf{x})$ holds only when n is even. Furthermore,

$$\langle V_{j,\nu}^n, V_{j,\nu}^n \rangle_{\|\cdot\|} = \langle U_{j,\nu}^n, U_{j,\nu}^n \rangle_I, \quad 0 \leq j \leq \left\lfloor \frac{n-1}{2} \right\rfloor, \quad \langle V_{n/2}^n, V_{n/2}^n \rangle_{\|\cdot\|} = \frac{8\lambda}{n + \frac{d-2}{2}}.$$

“Orthogonal polynomials and partial differential equations on the unit ball”

Se sabe que los polinomios en $\mathcal{Y}_n^d(W_\mu)$, $W_\mu(\mathbf{x}) := (1 - \|\mathbf{x}\|^2)^\mu$, $\mu > -1$, sobre la bola \mathbb{B}^d , son ortogonales con respecto a:

$$\langle f, g \rangle_\mu = c_\mu \int_{\mathbb{B}^d} f(\mathbf{x})g(\mathbf{x})W_\mu(\mathbf{x})d\mathbf{x}, \quad (10)$$

$$c_\mu := \left(\int_{\mathbb{B}^d} W_\mu(\mathbf{x})d\mathbf{x} \right)^{-1} = \frac{\Gamma(\mu + d/2 + 1)}{\pi^{d/2}\Gamma(\mu + 1)}, \quad (11)$$

Una base mutuamente ortogonal $\left\{ P_{j,\nu}^n : 0 \leq j \leq n/2, 1 \leq \nu \leq a_{n-2j}^d \right\}$ de $\mathcal{Y}_n^d(W_\mu)$ es

$$P_{j,\nu}^n(W_\mu; \mathbf{x}) = P_j^{(\mu, n-2j+\frac{d-2}{2})}(2\|\mathbf{x}\|^2 - 1)Y_\nu^{n-2j}(\mathbf{x}), \quad (12)$$

donde $\left\{ Y_\nu^{n-2j} : 1 \leq \nu \leq a_{n-2j}^d \right\}$ denota una base ortonormal de \mathcal{H}_{n-2j}^d .

“Orthogonal polynomials and partial differential equations on the unit ball”

Se sabe que si $P \in \mathcal{V}_n^d(W_\mu)$ entonces

$$\mathcal{L}_\mu P = -n(n + 2\mu + d)P, \quad \mu > -1, \quad P \in \mathcal{V}_n^d(W_\mu), \quad (13)$$

donde

$$\mathcal{L}_\mu := \Delta - \langle \mathbf{x}^T, \nabla \rangle^2 - (2\mu + d) \langle \mathbf{x}^T, \nabla \rangle, \quad \langle \mathbf{x}^T, \nabla \rangle = \sum_{i=1}^d x_i \partial_i. \quad (14)$$

“Orthogonal polynomials and partial differential equations on the unit ball”

M. A. Piñar y Xu (2009) estudiaron la ecuación diferencial

$$\mathcal{L}_\mu P = -n(n + 2\mu + d)P, \quad (15)$$

para $\mu = -1, -2, -3, -4, \dots$

Theorem

(M. A. Piñar y Xu 2009, Theorem 3.3) Elements of $\mathcal{V}_n^d(I)$ satisfy $\mathcal{L}_{-1}P = -n(n + d - 2)P$. In particular, the eigenfunctions of the operator \mathcal{L}_{-1} consist of a complete polynomial basis.

“Orthogonal polynomials and partial differential equations on the unit ball”

Para $\mu = -k$, $k = 2, 3, \dots$ M. A. Piñar y Xu definieron:

$$\mathcal{U}_n^d(W_{-k}) := \mathcal{H}_n^d \cup \left(\bigcup_{j=1}^{k-1} \left[\sum_{\nu=0}^j a_{j,\nu}^n (1 - \|\mathbf{x}\|^2)^\nu \right] \mathcal{H}_{n-2j}^d \right) \cup (1 - \|\mathbf{x}\|^2)^k \mathcal{V}_{n-2k}^d(W_k),$$

donde, para $1 \leq j \leq k - 1$,

$$a_{j,\nu}^n := \frac{(-1)^{j-\nu} j! (-k+1)_j (n-j-k+d/2)_\nu}{\nu! (j-\nu)! (-k+1)_\nu (n-j-k+d/2)_j}, \quad 0 \leq \nu \leq j,$$

y donde $a_{j,\nu}^n$ está bien definido si $n - j - k + \nu + d/2 \neq 0$.

“Orthogonal polynomials and partial differential equations on the unit ball”

Theorem

(M. A. Piñar y Xu 2009, Theorem 3.4) If $\mu = -k$ and $k = 2, 3, \dots$, then the polynomials in $\mathcal{U}_n^d(W_{-k})$ satisfy equation (15); that is, $\mathcal{L}_{-k}P = -n(n - 2k + d)P$ for $P \in \mathcal{U}_n^d(W_{-k})$. Furthermore,

$$\dim \mathcal{U}_n^d = \dim \mathcal{P}_n^d, \quad \text{if } n - 2k - 1 + d/2 \neq 0.$$

In particular, the operator \mathcal{L}_{-k} has a complete polynomial basis of eigenfunctions if the dimension d is odd.

“Orthogonal polynomials and partial differential equations on the unit ball”

M. A. Piñar y Xu (2009, Theorem 4.1) observaron que para $\mu = -2$, los polinomios en

$$\mathcal{V}_n^d(W_{-2}) := \mathcal{H}_n^d \cup (1 - \|\mathbf{x}\|^2)\mathcal{H}_{n-2}^d \cup (1 - \|\mathbf{x}\|^2)^2\mathcal{V}_{n-4}^d(W_2),$$

son ortogonales con respecto a:

$$\langle f, g \rangle_{-2} = \frac{\lambda}{\omega_{d-1}} \int_{\mathbb{B}^d} \Delta f(\mathbf{x}) \Delta g(\mathbf{x}) d\mathbf{x} + \frac{1}{\omega_{d-1}} \int_{\mathbb{S}^{d-1}} f(\mathbf{x})g(\mathbf{x}) d\omega(\mathbf{x}), \quad \lambda > 0.$$

Theorem

(M. A. Piñar y Xu 2009, Theorem 4.1) *The elements in $\mathcal{V}_n^d(W_{-2})$ are orthogonal polynomials with respect to $\langle \cdot, \cdot \rangle_{-2}$. Moreover, they contain an orthonormal basis; in other words,*

$$\mathcal{V}_n^d(W_{-2}) = \mathcal{H}_n^d \oplus (1 - \|\mathbf{x}\|^2)\mathcal{H}_{n-2}^d \oplus (1 - \|\mathbf{x}\|^2)^2\mathcal{V}_{n-4}^d(W_2).$$

“Orthogonal polynomials and partial differential equations on the unit ball”

Con respecto al producto interno:

$$\begin{aligned} \langle f, g \rangle_n^* &= \frac{\lambda_1}{\omega_{d-1}} \int_{\mathbb{B}^d} \Delta f(\mathbf{x}) \Delta g(\mathbf{x}) d\mathbf{x} + \frac{1}{\omega_{d-1}} \int_{\mathbb{S}^{d-1}} f(\mathbf{x}) g(\mathbf{x}) d\omega(\mathbf{x}) \\ &+ \frac{\lambda_2}{\omega_{d-1}} \int_{\mathbb{S}^{d-1}} \frac{d}{dr} [r^{n-4-d} f(\mathbf{x})] \frac{d}{dr} [r^{n-4-d} g(\mathbf{x})] d\omega(\mathbf{x}), \quad \lambda_1, \lambda_2 > 0, \end{aligned}$$

donde d/dr es la derivada normal otro resultado es el siguiente:

Theorem

(M. A. Piñar y Xu 2009, Theorem 4.2) The elements of $\mathcal{V}_n^d(W_{-2})$ are orthogonal polynomials with respect to the inner product $\langle f, g \rangle_n^$.*

“Spectral approximation on the unit ball”

Li y Xu (2014) estudiaron los polinomios en $\mathcal{V}_n^d(W_{-s})$, $s \in \mathbb{N}$, el espacio de polinomios con respecto a:

$$\langle f, g \rangle_{-s} = \langle \nabla^s f, \nabla^s g \rangle_{\mathbb{B}^d} + \sum_{i=0}^{\lceil s/2 \rceil - 1} \lambda_i \langle \Delta^i f, \Delta^i g \rangle_{\mathbb{S}^{d-1}}, \quad s = 1, 2, 3, \dots, \quad (16)$$

con $\lambda_i > 0$ para $i = 0, 1, \dots, \lceil s/2 \rceil - 1$,

$$\nabla^{2m} := \Delta^m, \quad \text{y} \quad \nabla^{2m+1} := \nabla \Delta^m, \quad m = 1, 2, 3, \dots,$$

y donde $\langle \cdot, \cdot \rangle_{\mathbb{B}^d} := \langle \cdot, \cdot \rangle_{\mu=0}$.

“Spectral approximation on the unit ball”

Li y Xu (2014, Proposition 2.1, Definition A.2) extendieron los polinomios $P_{j,\nu}^n(W_\mu; \mathbf{x})$, ortogonales con respecto a W_μ , a:

$$P_{j,l}^{\mu,n}(\mathbf{x}) := (n - j + d/2)_j J_j^{\mu, n-2j+\frac{d-2}{2}}(2\|\mathbf{x}\|^2 - 1) Y_l^{n-2j}(\mathbf{x}),$$
$$\mu \in \mathbb{R}, \quad n \in \mathbb{N}_0, \quad 0 \leq j \leq n/2, \quad 1 \leq l \leq a_{n-2j}^d,$$

donde $J_j^{\alpha,\beta}(t)$, $\alpha, \beta \in \mathbb{R}$, es el polinomio generalizado de Jacobi de grado j y $\{Y_l^{n-2j} : 1 \leq l \leq a_{n-2j}^d\}$ es una base ortonormal de \mathcal{H}_{n-2j}^d .

“Spectral approximation on the unit ball”

Para $s \in \mathbb{N}$, $n \in \mathbb{N}_0$, $0 \leq j \leq n/2$, $1 \leq l \leq a_{n-2j}^d$, $\mathbf{x} \in \mathbb{B}^d$, $\mathbf{y}, \xi \in \mathbb{S}^{d-1}$, se define:

$$Q_{j,l}^{-s,n}(\mathbf{x}) = \begin{cases} P_{j,l}^{-s,n}(\mathbf{x}), & j \geq s, \\ P_{j,l}^{-s,n}(\mathbf{x}) - \sum_{k=0}^{\lceil s/2 \rceil - 1} \frac{\Delta^k P_{j,l}^{-s,n}(\xi)}{Y_l^{n-2j}(\xi)} Y_l^{n-2j,k}(\mathbf{x}), & \lceil s/2 \rceil \leq j \leq s-1, \\ Y_l^{n-2j,j}(\mathbf{x}), & 0 \leq j \leq \lceil s/2 \rceil - 1, \end{cases}$$

donde para $n, j \in \mathbb{N}_0$, $Y_l^{n,j}(\mathbf{x}) := 0$ si $j < 0$ y, si $j \geq 0$,

$$Y_l^{n,j}(\mathbf{x}) := \sum_{i=0}^j c_i^{n,j} (1 - \|\mathbf{x}\|^2)^i Y_l^n(\mathbf{x}), \quad 1 \leq l \leq a_n^d,$$

y $c_i^{n,j}$, $0 \leq i \leq j$, es la única solución del sistema de ecuaciones:

$$4^k \sum_{i=k}^j (-i)_k (-k)_{i-k} \frac{(n+d/2)_k}{(n+d/2)_{i-k}} c_i^{n,j} = \delta_{k,j}, \quad 0 \leq k \leq j.$$

“Spectral approximation on the unit ball”

Theorem

(Li y Xu 2014, Theorem 3.7) The polynomials in

$$\left\{ Q_{j,l}^{-s,n}(\mathbf{x}) : 0 \leq j \leq n/2, 1 \leq l \leq a_{n-2j}^d \right\}$$

form an orthogonal basis of $\mathcal{V}_n^d(W_{-s})$. More precisely,

$\langle Q_{j,l}^{-s,n}, Q_{i,k}^{-s,m} \rangle_{-s} = h_{j,l}^{-s} \delta_{n,m} \delta_{j,i} \delta_{l,k}$ for $\langle \cdot, \cdot \rangle_{-s}$ defined in (16), where:

$$h_{j,l}^{-s} = \begin{cases} 2^{2s-1} d(n + d/2 - s)_s (n + d/2 - s + 1)_{s-1}, & j \geq \lceil s/2 \rceil, \\ d(n - 2j) + \lambda_j, & j = (s - 1)/2, \\ \lambda_j, & 0 \leq j \leq (s - 1)/2. \end{cases}$$

“Weighted Sobolev orthogonal polynomials on the unit ball”

Pérez, M. A. Piñar y Xu (2013) estudiaron el producto interno Sobolev,

$$\langle f, g \rangle_{\nabla, W_\mu} := \frac{\lambda}{\omega_{d-1}} \int_{\mathbb{B}^d} \nabla f(\mathbf{x}) \cdot \nabla g(\mathbf{x}) W_{\mu+1}(\mathbf{x}) d\mathbf{x} + \frac{1}{\omega_{d-1}} \int_{\mathbb{S}^{d-1}} f(\xi) g(\xi) d\omega(\xi), \quad \mu > -1, \quad \lambda > 0, \quad (17)$$

“Weighted Sobolev orthogonal polynomials on the unit ball”

Theorem

(Pérez, M. A. Piñar y Xu 2013, Theorem 3.4) For $0 \leq j \leq n/2$, let $\{Y_\nu^{n-2j} : 1 \leq \nu \leq a_{n-2j}^d\}$ be an orthonormal basis of \mathcal{H}_{n-2j}^d . Define

$$R_{0,\nu}^n(\mathbf{x}) = Y_\nu^n(\mathbf{x}),$$

$$R_{j,\nu}^n(\mathbf{x}) = \left[P_j^{(\mu, n-2j+\frac{d-2}{2})}(2\|\mathbf{x}\|^2 - 1) - P_j^{(\mu, n-2j+\frac{d-2}{2})}(1) \right] Y_\nu^{n-2j}(\mathbf{x}), \quad 1 \leq j \leq n/2$$

Then $\{R_{j,\nu}^n : 0 \leq j \leq n/2, 1 \leq \nu \leq a_{n-2j}^d\}$ forms a mutually orthogonal basis of $\mathcal{V}_n^d(\nabla, W_\mu)$. Furthermore,

$$\langle R_{0,\nu}^n, R_{0,\nu}^n \rangle_{\nabla, W_\mu} = \lambda n \frac{\Gamma(\mu + 2)\Gamma(n + d/2)}{\Gamma(n + \mu + 1 + d/2)} + 1,$$

$$\langle R_{j,\nu}^n, R_{j,\nu}^n \rangle_{\nabla, W_\mu} = \lambda(n(2j + \mu + 1) - j(2j - d + 2))$$

$$\times \frac{\Gamma(\mu + j + 1)\Gamma(n - j + d/2)(n + \mu - j + d/2)}{j!\Gamma(n + \mu + 1 - j + d/2)(n + \mu + d/2)}$$

“Weighted Sobolev orthogonal polynomials on the unit ball”

Theorem

(Pérez, M. A. Piñar y Xu 2013, Theorem 3.5) Let $\mu > -1$ and let $P_{j,\nu}^n$ be the mutually orthogonal polynomials in $\mathcal{V}_n^d(W_\mu)$, defined in (12). Then they are also mutually orthogonal with respect to the Sobolev inner product:

$$\langle f, g \rangle = c_\mu \left[\int_{\mathbb{B}^d} f(\mathbf{x})g(\mathbf{x})W_\mu(\mathbf{x})d\mathbf{x} + \lambda \int_{\mathbb{B}^d} \nabla f(\mathbf{x}) \cdot \nabla g(\mathbf{x})W_{\mu+1}(\mathbf{x})d\mathbf{x} \right], \quad (18)$$

where $\lambda > 0$ is a fixed constant.

Comentario: Notar el cambio en los parámetros de los dos pesos: W_μ y $W_{\mu+1}$

“Weighted Sobolev orthogonal polynomials on the unit ball”

El resultado principal en (Pérez, M. A. Piñar y Xu 2013, Theorem 5.2) es con respecto al producto interno:

$$\langle f, g \rangle_{\nabla, W_{\mu}, \mathbb{B}^d} = c_{\mu} \left[\int_{\mathbb{B}^d} f(\mathbf{x})g(\mathbf{x})W_{\mu}(\mathbf{x})d\mathbf{x} + \lambda \int_{\mathbb{B}^d} \nabla f(\mathbf{x}) \cdot \nabla g(\mathbf{x})W_{\mu}(\mathbf{x})d\mathbf{x} \right], \quad (19)$$

con $\lambda > 0$ y $\mu > -1$.

“Weighted Sobolev orthogonal polynomials on the unit ball”

Theorem

(Pérez, M. A. Piñar y Xu 2013, Theorem 5.2) Let $\lambda > 0$. For $0 \leq j \leq n/2$, let $\beta_j := n - 2j + \frac{d-2}{2}$ and let $q_k^{(\mu, \beta_j)}(t)$ be the k -th Sobolev orthogonal polynomial associated with the inner product $\langle \cdot, \cdot \rangle_{\mu, \beta_j}$ in (20). Let $\{Y_\nu^{n-2j} : 1 \leq \nu \leq a_{n-2j}^d\}$ be an orthonormal basis of \mathcal{H}_{n-2j}^d . Define

$$T_{j,\nu}^n(\mathbf{x}) := q_j^{(\mu, \beta_j)}(2\|\mathbf{x}\|^2 - 1)Y_\nu^{n-2j}(\mathbf{x}).$$

Then the set $\{T_{j,\nu}^n : 0 \leq j \leq n/2, 1 \leq \nu \leq a_{n-2j}^d\}$ is a mutually orthogonal basis of $\mathcal{V}_n^d(\nabla, W_\mu, \mathbb{B}^d)$. Moreover,

$$\langle T_{j,\nu}^n, T_{j,\nu}^n \rangle_{\nabla, W_\mu, \mathbb{B}^d} := \frac{\Gamma(\mu + 1 + d/2)}{\Gamma(\mu + 1)\Gamma(d/2)2^{\beta_j + \mu}} \left\langle q_j^{(\mu, \beta_j)}, q_j^{(\mu, \beta_j)} \right\rangle_{\mu, \beta_j}.$$

“Weighted Sobolev orthogonal polynomials on the unit ball”

Donde $\langle f, g \rangle_{\alpha, \beta}$ es:

$$\begin{aligned} \langle f, g \rangle_{\alpha, \beta} := & \int_{-1}^1 f(x)g(x)w_{\alpha, \beta}(x)dx + \\ & 2\lambda \int_{-1}^1 (f, f') \begin{pmatrix} \beta(2\beta - d + 2) & (2\beta - d + 2)(1 + x) \\ (2\beta - d + 2)(1 + x) & 4(1 + x)^2 \end{pmatrix} \begin{pmatrix} g \\ g' \end{pmatrix} w_{\alpha, \beta-1}(x)dx, \end{aligned} \quad (20)$$

donde $d \in \mathbb{N}$, $\lambda > 0$, $\alpha > -1$, $\beta > \max\{0, (d-2)/2\}$, y $w_{\alpha, \beta}(x) = (1-x)^\alpha(1+x)^\beta$ es el peso Jacobi.

“Sobolev orthogonal polynomials on product domains”

Recientemente Fernández, Marcellán, Pérez, M. Piñar y Xu (2015) estudiaron los polinomios en dos variables con respecto a:

$$\langle f, g \rangle_S = c \int_{\Omega} \nabla f(x, y) \cdot \nabla g(x, y) W(x, y) dx dy + \lambda f(c_1, c_2) g(c_1, c_2),$$
$$(c_1, c_2) \in \mathbb{R}^2, \quad c = \left(\int_{\Omega} W(x, y) dx dy \right)^{-1}, \quad (21)$$

con $W(x, y) = w_1(x)w_2(y)$ y $\Omega := [a_1, b_1] \times [a_2, b_2]$ es un dominio producto.

Si $\langle \cdot, \cdot \rangle_{\nabla}$ denota la forma bilineal:

$$\langle f, g \rangle_{\nabla} = c \int_{\Omega} \nabla f(x, y) \cdot \nabla g(x, y) W(x, y) dx dy. \quad (22)$$

entonces:

“Sobolev orthogonal polynomials on product domains”

Proposition

(Fernández, Marcellán, Pérez, M. Piñar y Xu 2015, Proposition 2.3) For $n \geq 1$, let $\{S_k^n : 0 \leq k \leq n\}$ denote a monic orthogonal basis of $\mathcal{V}_n^2(\nabla)$. Then, the monic orthogonal basis $\{S_k^n : 0 \leq k \leq n\}$ of $\mathcal{V}_n^2(S)$ is given by $S_0^n(x, y) = 1$ and

$$S_k^n(x, y) = S_k^n(x, y) - S_k^n(c_1, c_2), \quad n \geq 1.$$

Para construir una base para $\mathcal{V}_n^2(\nabla)$, definieron

$$Q_k^n(x, y) = q_{n-k}(w_1; x)q_k(w_2; y), \quad 0 \leq k \leq n, \quad n = 0, 1, 2, \dots, \quad (23)$$

donde $q_n(w_i)$, $i = 1, 2$, es mónico y dado por:

$$q_n(w_i; x) = p_n(w_i; x) + na_{n-1}(w_i)p_{n-1}(w_i; x) + nb_{n-1}(w_i)p_{n-2}(w_i; x), \quad n \geq$$

el cual satisface $q_n'(w_i) = np_{n-1}(w_i)$, con $\{p_n(w_i; x)\}_{n \geq 0}$ una sucesión auto-coherente:

$$p_n(w_i; x) = \frac{p_{n+1}'(w_i; x)}{n+1} + a_n(w_i)p_n'(w_i; x) + b_n(w_i)p_{n-1}'(w_i; x), \quad n \geq 1,$$



“Sobolev orthogonal polynomials on product domains”

Se define luego

$$\begin{aligned} \mathbb{Q}_n &= (Q_0^n(x, y), Q_1^n(x, y), \dots, Q_n^n(x, y))^T, \\ \mathbb{S}_n &= (S_0^n(x, y), S_1^n(x, y), \dots, S_n^n(x, y))^T \end{aligned}$$

En \mathbb{S}_n están los polinomios en la base $\{S_k^n : 0 \leq k \leq n\}$ de $\mathcal{V}_n^2(\nabla)$.

Proposition

(Fernández, Marcellán, Pérez, M. Piñar y Xu 2015, theorem 2.5) There exist matrices \mathbf{A}_n and \mathbf{B}_n such that:

$$\mathbb{Q}_n \stackrel{c}{=} \mathbb{S}_n + \mathbf{A}_{n-1}\mathbb{S}_{n-1} + \mathbf{B}_{n-2}\mathbb{S}_{n-2}, \quad (25)$$

El símbolo $\stackrel{c}{=}$ denota una relación de congruencia sobre Π^2 :

$P(x, y) \stackrel{c}{=} Q(x, y)$ if $P(x, y) - Q(x, y) = c$.

“Sobolev orthogonal polynomials of several variables on product domains”

Recientemente H. Dueñas, Salazar-Morales y M. Piñar (2021) estudiaron los polinomios ortogonales con respecto:

$$\langle f, g \rangle_S = c \int_{\Omega} \nabla^{\kappa} f(\mathbf{x}) \cdot \nabla^{\kappa} g(\mathbf{x}) W(\mathbf{x}) d\mathbf{x} + \sum_{i=0}^{\kappa-1} \lambda_i \nabla^i f(\mathbf{p}) \cdot \nabla^i g(\mathbf{p}), \quad (26)$$

con $\mathbf{p} \in \mathbb{R}^d$, $\lambda_i > 0$ for $i = 0, 1, \dots, \kappa - 1$, $W(\mathbf{x}) = w_1(x_1) \cdots w_d(x_d)$ una función de peso negativa sobre $\Omega = [a_1, b_1] \times \cdots \times [a_d, b_d]$, c es la constante de normalización de W :

$$c := \left(\int_{\Omega} W(\mathbf{x}) d\mathbf{x} \right)^{-1},$$

“Sobolev orthogonal polynomials of several variables on product domains”

y $\nabla^\kappa f$ es el vector columna:

$$\nabla^\kappa f := \begin{pmatrix} \partial_1(\nabla^{\kappa-1} f) \\ \partial_2(\nabla^{\kappa-1} f) \\ \vdots \\ \partial_d(\nabla^{\kappa-1} f) \end{pmatrix}, \quad \kappa \geq 1, \quad \text{where } \nabla^0 f := f. \quad (27)$$

Si $\langle \cdot, \cdot \rangle_{\nabla^\kappa}$ denota la forma bilineal:

$$\langle f, g \rangle_{\nabla^\kappa} := c \int_{\Omega} \nabla^\kappa f(\mathbf{x}) \cdot \nabla^\kappa g(\mathbf{x}) W(\mathbf{x}) d\mathbf{x}, \quad (28)$$

entonces:

“Sobolev orthogonal polynomials of several variables on product domains”

Theorem

Let $\{S_\alpha^n : |\alpha| = n\}$ denote a monic orthogonal basis of $\mathcal{V}_n^d(\nabla^\kappa)$. Then, a monic orthogonal basis $\{\mathcal{S}_\alpha^n : |\alpha| = n\}$ of $\mathcal{V}_n^d(S)$ is given by:

$$\mathcal{S}_\alpha^n(\mathbf{x}) = (\mathbf{x} - \mathbf{p})^\alpha, \quad 0 \leq |\alpha| = n < \kappa, \quad (29)$$

$$\mathcal{S}_\alpha^n(\mathbf{x}) = S_\alpha^n(\mathbf{x}) - \mathcal{T}^{\kappa-1}(S_\alpha^n, \mathbf{p}; \mathbf{x}), \quad |\alpha| = n \geq \kappa, \quad (30)$$

where $(\mathbf{x} - \mathbf{p})^\alpha$ denotes the shifted monomial $(x_1 - p_1)^{\alpha_1} (x_2 - p_2)^{\alpha_2} \cdots (x_d - p_d)^{\alpha_d}$ and $\mathcal{T}^{\kappa-1}(S_\alpha^n, \mathbf{p}; \mathbf{x})$ denotes the Taylor polynomial of total degree $\kappa - 1$ in d variables of S_α^n at $\mathbf{p} = (p_1, p_2, \dots, p_d)$.

Recordar que:

$$\mathcal{T}^{\kappa-1}(P, \mathbf{p}; \mathbf{x}) = \sum_{|\beta| \leq \kappa-1} \frac{(\partial^\beta P)(\mathbf{p})}{\beta!} (\mathbf{x} - \mathbf{p})^\beta$$

“Sobolev orthogonal polynomials of several variables on product domains”

Si \mathbb{S}_n denota al vector: $\mathbb{S}_n(\mathbf{x}) = \left(S_{\alpha^{(1)}}^n(\mathbf{x}), S_{\alpha^{(2)}}^n(\mathbf{x}), \dots, S_{\alpha^{(r_n^d)}}^n(\mathbf{x}) \right)^T$ de los elementos en la base $\{S_{\alpha}^n : |\alpha| = n\}$ de $\mathcal{V}_n^d(\nabla^{\kappa})$, arreglados usando orden lexicográfico inverso, y si \mathbb{Q}_n denota un vector de polinomios mónicos:

$$\mathbb{Q}_n = \left(Q_{\alpha^{(1)}}^n(\mathbf{x}), Q_{\alpha^{(2)}}^n(\mathbf{x}), \dots, Q_{\alpha^{(r_n^d)}}^n(\mathbf{x}) \right)^T,$$

elegido apropiadamente:

Proposition

There exist real matrices $\mathbf{A}_{n,i}$ of size $r_n^d \times r_i^d$, $\kappa \leq i \leq n-1$, such that:

$$\mathbb{Q}_n \stackrel{\kappa-1}{=} \mathbb{S}_n, \quad n \leq \kappa, \quad \text{and} \quad \mathbb{Q}_n \stackrel{\kappa-1}{=} \mathbb{S}_n + \sum_{i=\kappa}^{n-1} \mathbf{A}_{n,i} \mathbb{S}_i, \quad n > \kappa.$$

El símbolo $\stackrel{\kappa-1}{=}$ denota una relación de congruencia sobre Π^d : $P(\mathbf{x}) \stackrel{\kappa-1}{=} Q(\mathbf{x})$ si $P(\mathbf{x}) - Q(\mathbf{x}) \in \Pi_{\kappa-1}^d$.

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Preguntas