

SOLUTION TO PROBLEM #10714
PROPOSED BY JET WIMP

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PROBLEM: [P] For $a \in (-\pi/2, \pi/2)$, define

$$c_n(t) := \frac{1}{e^{at} \cos a} \left(\frac{d}{da} \right)^n (e^{at} \cos a)$$

for every nonnegative integer n , so that $c_n(t)$ is a monic polynomial of degree n . Let G_n denote the $(n+1)$ -by- $(n+1)$ determinant $|c_{j+k}(t)|_{j,k=0,1,\dots,n}$. Evaluate $G_n(t)$.

SOLUTION: Let $D^n = \left(\frac{d}{da}\right)^n$ and $z_{\pm} = e^{a(t \pm i)}$. So, we have $e^{at} \cos a = (z_+ + z_-)/2$ and $D^n (e^{at} \cos a) = ((t+i)^n z_+ + (t-i)^n z_-)/2$. Since z_{\pm} are solutions of the differential equation

$$(1) \quad D^2 y - 2tDy + (1+t^2)y = 0,$$

so are the functions $D^n (e^{at} \cos a)$. Thus clearly, equation (1) implies the recurrence

$$c_{n+2}(t) - 2tc_{n+1}(t) + (1+t^2)c_n(t) \equiv 0, \quad \text{for } n \geq 0.$$

It follows that in the Hankel matrix $(c_{j+k}(t))_{j,k=0,1,\dots,n}$, any three consecutive columns are linearly dependent, for $n \geq 2$. Therefore, we get

$$G_n(t) = 0 \quad \text{for all } n \geq 2; \quad \text{while} \quad G_0(t) = 1 \quad G_1(t) = -\sec^2 a. \square$$

References:

[P] P #10714, *American Mathematical Monthly*, (106) #2, February 1999.

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