HARMONIC DIVISORS AND RATIONALITY OF ZEROS OF JACOBI POLYNOMIALS

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ABSTRACT. Let $P_n^{(\alpha,\beta)}(x)$ be the Jacobi polynomial of degree n with parameters α,β . The main result of the paper states the following: If $b \neq 1,3$ and c are non-zero relatively prime natural numbers then $P_n^{(k+(d-3)/2,k+(d-3)/2)}\left(\sqrt{b/c}\right) \neq 0$ for all natural numbers d,n and $k \in \mathbb{N}_0$. Moreover, under the above assumption, the polynomial $Q(x) = \frac{b}{c}\left(x_1^2+\ldots+x_{d-1}^2\right)+\left(\frac{b}{c}-1\right)x_d^2$ is not a harmonic divisor, and the Dirichlet problem for the cone $\{Q(x)<0\}$ has polynomial harmonic solutions for polynomial data functions.

1. Introduction

A polynomial Q(x) is called a *harmonic divisor* if there exists a polynomial $p(x) \neq 0$ such that the product Q(x) p(x) is harmonic, i.e. that

$$\Delta\left(Q\left(x\right)p\left(x\right)\right) = 0 \text{ for all } x \in \mathbb{R}^d,$$

where $\Delta = \frac{\partial^2}{\partial x_1^2} + ... + \frac{\partial^2}{\partial x_d^2}$ is the Laplace operator in the euclidean space \mathbb{R}^d . The notion of a harmonic divisor arises naturally in the investigation of stationary sets for the wave and heat equation [1],[2], and the injectivity of the spherical Radon transform [3]. In the study of the Cauchy problem in the category of formal power series it is often necessary to assume that a given polynomial Q(x) is not a harmonic divisor, see [15], [16], [17], [18].

Let $\gamma \in (0,1)$. In this paper we are interested in the Dirichlet problem for the closed cone

(1)
$$\Omega_{\gamma} := \left\{ (x_1, ..., x_d) \in \mathbb{R}^d : x_d \ge 0 \text{ and } \gamma^2 \left(x_1^2 + ... + x_{d-1}^2 \right) \le \left(1 - \gamma^2 \right) x_d^2 \right\}.$$

Using some standard arguments we shall see that the Dirichlet problem for polynomial data functions has unique harmonic polynomial solutions provided that the quadratic homogeneous polynomial

(2)
$$Q_{\gamma}(x_1, ..., x_d) = \gamma^2 (x_1^2 + ... + x_{d-1}^2) + (\gamma^2 - 1) x_d^2$$

is not a harmonic divisor.

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Throughout the paper \mathbb{N} denotes the set of all natural numbers n = 1, 2, 3, ... and \mathbb{N}_0 denotes the set $\mathbb{N} \cup \{0\}$. D. Armitage has shown in [6] that Q_{γ} is not a harmonic divisor if and only if

(3)
$$C_{m-k}^{k+(d-2)/2}(\gamma) \neq 0$$

for all $m \in \mathbb{N}_0$ and for all $k \in \{0, ..., m\}$. Here $C_n^{\lambda}(x)$ is the Gegenbauer polynomial (or ultraspherical polynomial) of degree n and parameter λ . Using the fact that Gegenbauer polynomials are expressible by Jacobi polynomials $P_n^{(\alpha,\beta)}(x)$ (see Section 2) the condition (3) is equivalent to

(4)
$$P_n^{(k+(d-3)/2,k+(d-3)/2)}(\gamma) \neq 0 \text{ for all } k, n \in \mathbb{N}_0.$$

Since Jacobi polynomials have rational coefficients it is clear that (4) is satisfied for transcendental numbers γ . The question arises whether one may find rather simple numbers γ , say rational numbers, such that (4) holds. In this paper we shall prove that

(5)
$$P_n^{(k+(d-3)/2,k+(d-3)/2)}\left(\sqrt{b/c}\right) \neq 0 \text{ for all } k, n \in \mathbb{N}_0$$

for all relatively prime natural numbers b, c with $b \neq 1, 3$. Our method of proof relies on simple divisibility arguments and an old result of Legendre about the divisibility properties of binomial coefficients.

The paper is organized as follows. In Section 2 we shall recall some standard identities for Jacobi polynomials which will be essential for our arguments. Section 3 contains the main result which will be derived from a more general theorem for Jacobi polynomials $P_n^{(\alpha,\beta)}$ where the parameters α, β are integers or half-integers.

In Section 4 we apply our results to Chebyshev polynomials providing a new proof of the following fact proven by D. H. Lehmer in [27]: Let k be an integer and $m \in \mathbb{N}_0$. If there exist a natural number c and $b \in \mathbb{N}_0$ such that

$$x_{k,m} := \cos \frac{k\pi}{m+1} = \sqrt{b/c}$$

then $x_{k,m}$ is equal to one of the numbers $0, 1, 1/2, 1/\sqrt{2}, 3/\sqrt{2}$.

In Section 5 we give applications to the Dirichlet problem as explained above.

2. Jacobi Polynomials

Let us recall that the Pochhammer symbol $(\alpha)_k$ for a complex number α and $k \in \mathbb{N}_0$ is defined by

$$(\alpha)_k = \alpha (\alpha + 1) \dots (\alpha + k - 1)$$

with the convention that $(\alpha)_0 = 1$. The Gegenbauer polynomial $C_n^{\lambda}(x)$ can be expressed through Jacobi polynomials by the formula (see [5, p. 302])

$$C_n^{\lambda}(x) = \frac{(2\lambda)_n}{(\lambda + (1/2))_n} P_n^{(\lambda - (1/2), \lambda - (1/2))}(x),$$

where the Jacobi polynomial $P^{(\alpha,\beta)}(x)$ for complex parameters α and β is defined by

$$P_n^{(\alpha,\beta)}(x) = (-1)^n \frac{(\alpha+1)_n}{n!} \sum_{k=0}^n \frac{(-n)_k}{k!} \frac{(n+\alpha+\beta+1)_k}{(\alpha+1)_k} \left(\frac{1-x}{2}\right)^k,$$

see [5, p. 99]. For our purposes the following formula

$$P_n^{(\alpha,\beta)}(x) = \frac{(\alpha+1)_n}{n!} \left(\frac{1+x}{2}\right)^n \sum_{k=0}^n \frac{(-n)_k}{k!} \frac{(-n-\beta)_k}{(\alpha+1)_k} \left(\frac{x-1}{x+1}\right)^k,$$

is very convenient, see [5, p. 117]. Using that

$$\frac{(-n)_k}{k!} = \frac{(-1)^k}{k!} n (n-1) \dots (n-(k-1)) = (-1)^k \binom{n}{k}$$

and $(-1)^k (-n-\beta)_k = (n+\beta+1-k)_k$ one obtains the formula

(6)
$$P_n^{(\alpha,\beta)}(x) = \frac{(\alpha+1)_n}{n!} \left(\frac{1+x}{2}\right)^n Q_n^{(\alpha,\beta)} \left(\frac{x-1}{x+1}\right)$$

where we define the polynomial $Q_n^{(\alpha,\beta)}(y)$ by

(7)
$$Q_n^{(\alpha,\beta)}(y) = \sum_{k=0}^n \frac{(n+\beta+1-k)_k}{(\alpha+1)_k} \binom{n}{k} y^k.$$

Clearly (6) implies that

(8)
$$P_n^{(\alpha,\beta)} \left(2x^2 - 1 \right) = \frac{(\alpha+1)_n}{n!} x^{2n} Q_n^{(\alpha,\beta)} \left(\frac{x^2 - 1}{x^2} \right).$$

We recall from [5, p. 117] that

(9)
$$P_{2n}^{(\alpha,\alpha)}(x) = \frac{\Gamma(2n+\alpha+1)\,n!}{\Gamma(n+\alpha+1)\,(2n+1)!} P_n^{(\alpha,-1/2)}\left(2x^2-1\right).$$

Taking the parameter β equal to -1/2 in formula (8) one obtains from (9) the formula

(10)
$$P_{2n}^{(\alpha,\alpha)}(x) = \frac{\Gamma(2n+\alpha+1)(\alpha+1)_n}{\Gamma(n+\alpha+1)(2n+1)!} x^{2n} Q_n^{(\alpha,-1/2)} \left(\frac{x^2-1}{x^2}\right).$$

For $x = \sqrt{b/c}$ this means that

(11)
$$P_{2n}^{(\alpha,\alpha)}\left(\sqrt{b/c}\right) = \frac{\Gamma\left(2n+\alpha+1\right)(\alpha+1)_n}{\Gamma\left(n+\alpha+1\right)(2n+1)!} \frac{b^n}{c^n} Q_n^{(\alpha,-1/2)}\left(\frac{b-c}{b}\right).$$

Similarly we have (see [5, p. 117])

$$P_{2n+1}^{(\alpha,\alpha)}(x) = \frac{\Gamma(2n+\alpha+2) \, n!}{\Gamma(n+\alpha+1) \, (2n+1)!} \cdot x \cdot P_n^{(\alpha,1/2)} \, (2x^2-1)$$

and

(12)
$$P_{2n+1}^{(\alpha,\alpha)}(x) = \frac{\Gamma(2n+\alpha+2)(\alpha+1)_n}{\Gamma(n+\alpha+1)(2n+1)!} x^{2n+1} Q_n^{(\alpha,1/2)}\left(\frac{x^2-1}{x^2}\right).$$

Thus

(13)
$$P_{2n+1}^{(\alpha,\alpha)}\left(\sqrt{b/c}\right) = \frac{\Gamma\left(2n+\alpha+2\right)\left(\alpha+1\right)_n}{\Gamma\left(n+\alpha+1\right)\left(2n+1\right)!} x^{2n+1} Q_n^{(\alpha,1/2)}\left(\frac{b-c}{b}\right).$$

In the next section we shall analyse the polynomial $Q_n^{(\alpha,\beta)}(x)$.

3. The main result

At first let us introduce some definitions and notations: for an integer $a \neq 0$ and a prime number p (so by definition $p \geq 2$) define $v_p(a)$ as the largest number $m \in \mathbb{N}_0$ such that p^m divides a, and define $v_p(0) = \infty$. Thus, $v_p(a)$ is the multiplicity of the prime factor p occurring in the prime decomposition of a. For a rational number $r = \frac{a}{b}$ one defines $v_p(r) := v_p(a) - v_p(b)$.

Let n be a natural number and p be a prime number. Let us write its p-adic decomposition by $n = n_t p^t + n_{t-1} p^{t-1} + ... + n_1 p + n_0$ where $n_0, ..., n_t \in \{0, 1, ..., p-1\}$. The sum of the p-digits of n is defined by $\sigma_p(n) = n_0 + ... + n_t$. A beautiful result due to Legendre says that

$$v_{p}(n!) = \frac{n - \sigma_{p}(n)}{p - 1},$$

see e.g. [40]. Since the sum $n_0 + ... + n_t$ is positive for $n \ge 1$ we conclude that

Lemma 1. For any prime number p and any natural number n one has

$$v_p(n!) \le \frac{n-1}{p-1}.$$

The following simple lemma will be our main tool. For convenience of the reader we include the proof although it might be part of mathematical folklore.

Lemma 2. Let $Q_n(x) = \sum_{k=0}^n a_k x^k$ be a polynomial with rational coefficients and $a_n \neq 0$ and $a_0 \neq 0$. Let b and c be non-zero integers and let p be a prime number dividing c and not b. Assume that

$$(14) v_p\left(c^k \frac{a_{n-k}}{a_n}\right) \ge 1$$

for k = 1, ..., n. Then $Q_n\left(\frac{b}{c}\right) \neq 0$.

Proof. We write $Q_n(x) = \sum_{k=0}^n a_{n-k} x^{n-k}$ and obtain

(15)
$$\frac{c^n}{a_n}Q_n\left(\frac{b}{c}\right) = b^n + \sum_{k=1}^n b^{n-k}c^k \frac{a_{n-k}}{a_n}.$$

Note that in the sum in (15), each term has p-adic valuation ≥ 1 . On the other hand, b^n is not divisible by p. Hence $Q_n\left(\frac{b}{c}\right)$ can not be zero and we actually have proved that

(16)
$$v_p\left(Q_n\left(\frac{b}{c}\right)\right) = v_p\left(\frac{a_n}{c^n}\right).$$

Remark 3. Let D_n be the least natural number such that $D_n a_{n-k}/a_n$ is an integer for all k = 1, ..., n. Multiplying (15) with D_n shows that $D_n \frac{c^n}{a_n} Q_n \left(\frac{b}{c}\right)$ is a non-zero integer and therefore the following inequality holds:

(17)
$$\left| Q_n \left(\frac{b}{c} \right) \right| \ge \frac{|a_n|}{|c^n|} \cdot \frac{1}{D_n}.$$

We shall need the following elementary lemma. The proof is included for convenience of the reader:

Lemma 4. If m is a natural number and $k \in \mathbb{N}_0$ then

(18)
$$2^{2k-1} \cdot \left(m - \frac{1}{2}\right)_k = \frac{(2m + 2k - 3)!(m - 1)!}{(m + k - 2)!(2m - 2)!}.$$

Proof. For $k \geq 1$ the term $2^{2k-1} \cdot (m-1/2)_k$ is equal to

$$2^{k-1}(2m-1)(2m+1)...(2m+2k-3)$$
.

Clearly this is equal to

$$2^{k-1} \frac{(2m-1)(2m)(2m+1)\dots(2m+2k-4)(2m+2k-3)}{(2m)(2m+2)\dots(2m+2k-4)}$$

and from this one obtains the right hand side of (18). For k = 0 one easily checks that (18) holds as well.

Now we will state the main result of the paper and it is convenient to recall formula (7):

(19)
$$Q_n^{(\alpha,\beta)}(y) = \sum_{k=0}^n \frac{(n+\beta+1-k)_k}{(\alpha+1)_k} \binom{n}{k} y^k.$$

Theorem 5. Let $n \in \mathbb{N}$, and $\alpha, \beta \in \mathbb{N}_0$ and $\delta \in \{0, 1\}$. Then

(20)
$$Q_n^{\left(-\frac{\delta}{2} + \alpha, -\frac{1}{2} + \beta\right)} \left(\frac{b}{c}\right) \neq 0$$

for all non-zero relatively prime integers b and c if either (i) 2 divides c or (ii) there exists a prime number $p \ge \beta + 3$ dividing c and but not $2\beta + 1$, or (iii) there exists a prime number $p > (\beta + 3)/2$ such that p^2 divides c.

Proof. 1. Replace β in (19) by $-\frac{1}{2} + \beta$. Lemma 4 (put $m := n + \beta - k + 1 \ge 1$) yields

$$(n+1/2+\beta-k)_k = \frac{1}{2^{2k-1}} \frac{(2n+2\beta-1)!(n+\beta-k)!}{(n+\beta-1)!(2n+2\beta-2k)!}.$$

2. In the first case suppose that $\delta = 0$. Since $\alpha \in \mathbb{N}_0$ we have $(\alpha + 1)_k = (\alpha + k)!/\alpha!$. Thus the k-th coefficient of the polynomial $Q_n^{(\alpha,-1/2+\beta)}(y)$ is given by

(21)
$$a_k := \binom{n}{k} \frac{\alpha!}{(\alpha+k)!} \frac{1}{2^{2k-1}} \frac{(2n+2\beta-1)! (n+\beta-k)!}{(n+\beta-1)! (2n+2\beta-2k)!}$$

Then

$$\frac{a_{n-k}}{a_n} = 2^{2k} \binom{n}{k} \frac{(\alpha+n)!}{(\alpha+n-k)!} \frac{(\beta+k)!}{\beta!} \frac{(2\beta)!}{(2\beta+2k)!}.$$

Note that

(22)
$$2^{k} \frac{(\beta+k)!}{\beta!} \frac{(2\beta)!}{(2\beta+2k)!} = 2^{k} \frac{(\beta+1)\dots(\beta+k)}{(2\beta+1)\dots(2\beta+2k)} = \frac{1}{T_{k}(\beta)}$$

where

(23)
$$T_k(\beta) := (2\beta + 1)(2\beta + 3) \dots (2\beta + 2k - 1).$$

Thus

$$\frac{a_{n-k}}{a_n} = 2^k \binom{n}{k} \frac{(\alpha+n)!}{(\alpha+n-k)!} \frac{1}{T_k(\beta)}.$$

3. In the second case we have $\delta = 1$, so the first parameter in (19) is equal to $-1/2 + \alpha$. By formula (18) applied to $m = \alpha + 1$ we obtain

$$(\alpha+1)_k = \left(m-\frac{1}{2}\right)_k = \frac{1}{2^{2k-1}} \frac{(2\alpha+2k-1)!\alpha!}{(\alpha+k-1)!(2\alpha)!}$$

Thus the k-th coefficient of $Q_n^{(-1/2+\alpha,-1/2+\beta)}(x)$ is equal to

(24)
$$a_k = \binom{n}{k} \frac{(2n+2\beta-1)!}{(n+\beta-1)!} \frac{(2\alpha)! (\alpha+k-1)! (n+\beta-k)!}{\alpha! (2\alpha+2k-1)! (2n+2\beta-2k)!}$$

Hence

(25)
$$\frac{a_{n-k}}{a_n} = \binom{n}{k} \frac{(n-k+\alpha-1)!}{(n+\alpha-1)!} \frac{(2n+2\alpha-1)!}{(2n-2k+2\alpha-1)!} \frac{(\beta+k)!(2\beta)!}{(2\beta+2k)!\beta!}.$$

Since

$$\begin{split} f_k &:= \frac{(n-k+\alpha-1)!}{(n+\alpha-1)!} \frac{(2n+2\alpha-1)!}{(2n-2k+2\alpha-1)!} \\ &= \frac{(2n-2k+2\alpha)\left(2n-2k+2\alpha+1\right)\dots\left(2n+2\alpha-1\right)}{(n-k+\alpha)\dots\left(n+\alpha-1\right)} \end{split}$$

it is easy to see that $f_k = 2^k g_k$ with

$$g_k := (2n - 2k + \alpha + 1)(2n - 2k + \alpha + 3)...(2n + 2\alpha - 1).$$

Thus using (22) we obtain the following formula for the case $\delta = 1$:

$$\frac{a_{n-k}}{a_n} = \binom{n}{k} g_k \frac{1}{T_k(\beta)}.$$

4. Let now p be a prime number dividing c. In both cases, δ equal to 0 or 1, the natural number $T_k(\beta)$ is a denominator of a_{n-k}/a_k . We shall show that condition (14) in Lemma 2, namely

(26)
$$v_p\left(c^k \frac{a_{n-k}}{a_n}\right) \ge v_p\left(\frac{c^k}{T_k(\beta)}\right) \ge 1 \text{ for } k = 1,, n,$$

is satisfied under the assumptions of the theorem, and therefore the proof will be finished. If p = 2 we see that $v_2(T_k(\beta)) = 0$ for k = 1, ..., n since $T_k(\beta)$ is a product of odd numbers, so (26) is satisfied.

Assume now that $p \ge \beta + 3$. Then it is easy to see that the inequality

(27)
$$\frac{2\beta + 2k - 2}{p - 1} \le k - 1$$

holds for all k = 3, ..., n. Indeed, (27) says that the function $f(k) = (k-1)(p-1) - (2\beta + 2k - 2)$ is non-negative for k = 3, ..., n. Since f is a linear map, we have only to check that $f(3) \ge 0$, so $2(p-1) - 2\beta - 4 \ge 0$, which is obviously true since $p \ge \beta + 3$. By Lemma 1 we have

(28)
$$v_p(T_k(\beta)) \le v_p((2\beta + 2k - 1)!) \le \frac{2\beta + 2k - 2}{n - 1}$$

and by (27) we infer $v_p(T_k(\beta)) \leq k-1$ that for k=3,...,n, so (26) is satisfied for k=3,...,n. We consider now the cases k=1,2. By assumption we know that

(29)
$$v_p(T_1(\beta)) = v_p(2\beta + 1) = 0.$$

Thus (14) holds for k = 1. Moreover, (29) implies

$$v_p(T_2(\beta)) = v_p((2\beta + 1)(2\beta + 3)) = v_p(2\beta + 3).$$

Suppose that $v_p(2\beta + 3) \ge 2$: then $2\beta + 3 \ge p^2 \ge (\beta + 3)^2 = \beta^2 + 6\beta + 9$ which is obviously nonsense. Thus $v_p(T_2(\beta)) \le 1$ and $v_p(c^2/T_2(\beta)) \ge 1$. Hence (26) holds for all k = 1, ..., n and the result follows.

5. Now assume that p^2 divides c. If p is an integer $> (\beta + 3)/2$ then clearly

$$p \ge \frac{2\beta + 7}{4} = \frac{\beta + 3}{2} + \frac{1}{4}.$$

We have to show that (26) holds for all k = 1, ..., n. Note that by Lemma 1

$$v_p\left(\frac{c^k}{T_k\left(\beta\right)}\right) \ge 2k - v_p\left(T_k\left(\beta\right)\right) \ge 2k - \frac{2\beta + 2k - 2}{p - 1}.$$

We conclude that $v_p\left(c^k/T_k\left(\beta\right)\right) \geq 1$ for k=3,...,n since $h\left(k\right) := (2k-1)\left(p-1\right) - 2\beta - 2k + 2 \geq 0$ for k=3,...,n. The latter is true since $h\left(k\right) \geq h\left(3\right) = 5\left(p-1\right) - 2\beta - 4$ and by our assumption $p \geq \left(2\beta + 7\right)/4$. Now we check that $v_p\left(c^k/T_k\left(\beta\right)\right) \geq 1$ for k=1,2. Suppose that $v_p\left(2\beta + 1\right) \geq 2$ or $v_p\left(2\beta + 3\right) \geq 2$: then $p^2 \leq 2\beta + 3$ and our assumption $(2\beta + 7)/4 \leq p$ yields

$$4\beta^2 + 28\beta + 49 = (2\beta + 7)^2 \le 16p^2 \le 32\beta + 48.$$

Hence $(2\beta - 1)^2 \leq 0$, a contradiction since β is an integer. Thus $v_p(2\beta + 1) \leq 1$ and $v_p(2\beta + 3) \leq 1$ and therefore

$$v_p\left(\frac{c}{T_1\left(\beta\right)}\right) \ge 2 - 1 \ge 1 \text{ and } v_p\left(\frac{c^2}{T_2\left(\beta\right)}\right) \ge 4 - 2 \ge 2 \ge 1.$$

The proof is complete.

Let us consider the case n = 1. From (19) we infer that $Q_1^{(\alpha,\beta)}(x) = 1 + \frac{\beta+1}{\alpha+1}x$, and specializing to our case of half-integers we obtain

$$Q_1^{\left(-\delta/2+\alpha,-\frac{1}{2}+\beta\right)}(x) = 1 + \frac{2\beta+1}{2\alpha+2-\delta}x.$$

Thus $x_{1,\alpha,\beta,\delta} := -\left(2\alpha + 2 - \delta\right)/\left(2\beta + 1\right)$ is a rational zero. This already shows that the assumption that the prime number p does not divide $2\beta + 1$ in (ii) of Theorem 5 can not be omitted. In Section 4 we shall see similar examples where the degree n may be arbitrarily high.

Note that Theorem 5 does not give any information if the denominator c is equal to 1. Indeed, in this case we may have integer zeros, e.g. for $\beta = 1$ and $\delta = 0$ and $\alpha = 5$ we have

$$Q_4^{\left(5,\frac{1}{2}\right)}(x) = \frac{1}{256}(x+4)\left(5x^3 + 100x^2 + 176x + 64\right).$$

Now we are going to prove the main result announced in the introduction:

Theorem 6. Let d be a natural number and let b and c be relatively prime natural numbers. If m is even and $b \neq 1$ then

$$P_m^{(k+(d-3)/2,k+(d-3)/2)}\left(\sqrt{\frac{b}{c}}\right) \neq 0 \text{ for all } k,m \in \mathbb{N}_0.$$

If m is odd and $b \neq 1,3$ then the same conclusion holds.

Proof. Assume that m is even, say m=2n. For $x=\sqrt{b/c}$ use the identity (11), namely

$$P_{2n}^{(\alpha,\alpha)}\left(\sqrt{b/c}\right) = \frac{\Gamma\left(2n+\alpha+1\right)(\alpha+1)_n}{\Gamma\left(n+\alpha+1\right)(2n+1)!} \frac{b^n}{c^n} Q_n^{(\alpha,-1/2)}\left(\frac{b-c}{b}\right).$$

Clearly b-c and b are relatively prime. Since $b \neq 1$ there exists a prime number $p \geq 2$ dividing b. Theorem 5 for the case $\beta = 0$ shows that $Q_n^{(\alpha,-1/2)}\left(\frac{b-c}{b}\right) \neq 0$. For m = 2n+1 we use (13). Since $b \neq 1,3$ there exists either a prime number $p \neq 3$ dividing b, or 3^2 divides b. Theorem 5 for the case $\beta = 1$ finishes the proof.

In Theorem 5 it is assumed that the prime number p divides the denominator c. We are now turning to a criterion where the prime number p divides the nominator. In the case $\delta = 1$ we may deduce a result by using a symmetry property of the polynomials $Q_n^{(\alpha,\beta)}(y)$:

Proposition 7. Let α, β be complex numbers. Then for any $y \neq 0$

$$Q_n^{(\alpha,\beta)}(y) = \frac{(\beta+1)_n}{(\alpha+1)_n} \cdot y^n Q_n^{(\beta,\alpha)}\left(\frac{1}{y}\right).$$

Proof. One may derive this result directly from the definition. Alternatively, one may use the well known fact that $P_n^{(\alpha,\beta)}(x) = (-1)^n P_n^{(\beta,\alpha)}(-x)$ and use formula (6). Then the substitution y = (x-1)/(x+1) finishes the proof.

Theorem 8. Let $n \in \mathbb{N}$ and $\alpha, \beta \in \mathbb{N}_0$. Then

$$Q_n^{(-1/2+\alpha,-1/2+\beta)}\left(\frac{b}{c}\right) \neq 0$$

for all non-zero relatively prime integers b and c if either (i) 2 divides b or (ii) there exists a prime number $p \ge \alpha + 3$ dividing b but not $2\alpha + 1$, or (iii) there exists a prime number $p > (\beta + 3)/2$ such that p^2 divides b.

Proof. By Proposition 7 there exists a non-zero rational number $r_n(\alpha, \beta)$ such that

(30)
$$Q_n^{(-1/2+\alpha,-1/2+\beta)}(b/c) = r_n(\alpha,\beta) \frac{b^n}{c^n} Q_n^{(-1/2+\beta,-1/2+\alpha)} \left(\frac{c}{b}\right).$$

Now apply Theorem 5 for the case $\delta = 1$ to the right hand side of (30).

Let us recall that the Jacobi polynomials $P_n^{(0,0)}(x)$ coincide with the Legendre polynomials. It is still an unsolved question whether the Legendre polynomials are irreducible over the rationals, see [23], [24], [30], [40] and [41]. H. Ille has shown that $P_n^{(0,0)}(x)$ has no quadratic factors which implies that $P_n^{(0,0)}\left(\sqrt{b/c}\right) \neq 0$ for all $n,b,c \in \mathbb{N}$ (even for the case b=1,3). In passing we note that recent research is devoted to the study of irreducibility of the Laguerre polynomials $L_n^{\alpha}(x)$ initiated by I. Schur, see [20], [22], [36], and for a family of Jacobi polynomials see [12]. For general questions about irreducibility of polynomial with rational coefficients we refer to [28], [31] and [38].

4. Applications to Chebyshev Polynomials

Note that $Q_n^{(\alpha,\beta)}(x) > 0$ for all x > 0 whenever α, β are real numbers $\geq -1/2$. Let us take in Theorem 5 and 8 the parameters α and β equal to zero. Then we infer that

(31)
$$Q_n^{(-1/2,-1/2)} \left(\frac{b}{c}\right) \neq 0 \text{ for all } \frac{b}{c} \neq -1.$$

Taking α and β equal to 1 we infer that

(32)
$$Q_n^{(1/2,1/2)}(b/c) \neq 0 \text{ for all } \frac{b}{c} \neq -1, -3, -1/3.$$

Next we shall show that indeed

(33)
$$Q_{3m-1}^{(1/2,1/2)}\left(-1/3\right) = 0 \text{ and } Q_{3m-1}^{(1/2,1/2)}\left(-3\right) = 0 \text{ and } Q_{2m-1}^{(1/2,1/2)}\left(-1\right) = 0$$

for all natural numbers m; in particular one can not omit in Theorem 5 the condition that the prime number p does not divide $3 = 2\beta + 1$ (with $\beta = 1$). For the proof of (33) we use that the relationship of the polynomial $P_n^{(1/2,1/2)}(x)$ to the Chebyshev polynomial $U_n(x)$ of the second kind, namely

(34)
$$P_n^{(1/2,1/2)}(x) = \frac{(2n+2)!}{2^{n+1} \left[(n+1)! \right]^2} U_n(x) = \frac{(2n+2)!}{2^{n+1} \left[(n+1)! \right]^2} \frac{\sin(n+1)\theta}{\sin\theta},$$

where $x = \cos \theta$, cf. [5, p. 241], and

$$\cos\left(\frac{\pi}{3}\right) = \frac{1}{2} \text{ and } \cos\left(\frac{2\pi}{3}\right) = -\frac{1}{2} \text{ and } \cos\left(\frac{\pi}{2}\right) = 0.$$

If we set $\theta = \pi/3$ then $x = \cos \theta = 1/2$ and $P_{3m-1}^{(1/2,1/2)}(1/2) = 0$ by (34). Using (6) we infer that $Q_{3m-1}^{(1/2,1/2)}(-1/3) = 0$. The cases $\theta = 2\pi/3$ and $\theta = \pi/2$ are similar.

Now we use Theorem 5 to derive the following result (see [27] and [39]):

Theorem 9. The number $x := \cos \frac{k\pi}{m+1}$ is rational if and only if x is equal to one of the numbers $0, \pm 1, \pm 1/2$.

Proof. We may assume that m > 0 and we put $\theta = k\pi/(m+1)$. By (34), $P_m^{(1/2,1/2)}(x) = 0$ for $x = \cos \theta$. Assume that $x \neq 0, \pm 1$ and x = b/c. Then $b - c \neq 0$ and $b \neq 0$ and by (6)

$$0 = P_m^{(1/2,1/2)}(b/c) = d_m Q_m^{(1/2,1/2)} \left(\frac{b-c}{b+c}\right)$$

for some non-zero constant d_m . By (32) we conclude that $\frac{b-c}{b+c} \in \{-1, -3, -1/3\}$. It follows that either b-c=-(b+c) which implies b=0, or b-c=-3b-3c, so 4b=-2c, so b/c=-1/2, or 3(b-c)=-b-c which implies that 4b=2c, so b/c=1/2.

Theorem 9 is a special case of the following result due to D.H. Lehmer [27]: Let n > 2 and k and n relatively prime. Then $2\cos(2\pi k/n)$ is an algebraic integer of degree $\varphi(n)/2$ where φ is Euler's φ -function, see also [32, Theorem 3.9]. For example, we have

$$\cos(\pi/4) = 1/\sqrt{2} \text{ and } \cos(\pi/6) = \sqrt{3}/2.$$

The question when $\cos(2\pi k/d)$ is the square root of a positive rational number was discussed by J. L. Varona in [39] using recurrence relations, see also [4, Chapter I]. We shall give here an alternative proof based on Theorem 9.

Theorem 10. Let k be an integer and $m \in \mathbb{N}_0$. Suppose that there exist natural numbers b, c such that

$$\cos\frac{k\pi}{m+1} = \sqrt{b/c}.$$

Then $\cos(k\pi/(m+1))$ is equal to one of the numbers $0, 1, 1/2, 1/\sqrt{2}, \sqrt{3}/2$.

Proof. This is a simple consequence of Theorem 9 using that $2\cos^2\alpha - 1 = \cos(2\alpha)$. Thus, if $\cos(k\pi/(m+1))$ is a square root of a rational number, then $\cos(2k\pi/(m+1))$ is a rational number and by Theorem 9 is one of $0, \pm 1, \pm 1/2$.

5. Applications to the Dirichlet Problem

Let $G \subset \mathbb{R}^d$ be a domain and ∂G the boundary of G. We say that the Dirichlet problem is solvable if for each continuous function f on ∂G there exists a continuous function u defined on the closure of G such that u is harmonic in G and $f(\xi) = u(\xi)$ for all $\xi \in \partial G$.

It is well known that the Dirichlet problem can be solved explicitly if G is a ball or an ellipsoid, see [7]. An elegant proof of this fact was presented in [25] (see also [8] and [9]), which can be extended to domains defined by quadratic polynomials in the following way:

Theorem 11. Let Q(x) be a polynomial of degree ≤ 2 . If Q is not a harmonic divisor then for each polynomial f(x) of degree $\leq m$ there exists a harmonic polynomial u of degree $\leq m$ such that

(35)
$$u(\xi) = f(\xi) \text{ for all } \xi \in Q^{-1}\{0\} := \{x \in \mathbb{R}^d : Q(x) = 0\}$$

Proof. Let $\mathcal{P}\left(\mathbb{R}^d\right)$ be the set of all polynomials in the variables $x_1, ..., x_d$. The so-called Fischer operator $F_Q: \mathcal{P}\left(\mathbb{R}^d\right) \to \mathcal{P}\left(\mathbb{R}^d\right)$ is defined by

$$F_{Q}\left(p\right):=\Delta\left(Pq\right) \text{ for all } q\in\mathcal{P}\left(\mathbb{R}^{d}\right).$$

The fact that Q(x) is not a harmonic divisor is equivalent to the injectivity of F_Q . Since Q(x) is a polynomial of degree ≤ 2 the Fischer operator F_Q maps the space of all polynomials of degree $\leq m$ into itself. Therefore injectivity of F_Q implies the bijectivity of F_Q . To find the solution u of the Dirichlet problem one defines

$$u = f - Q \cdot F_O^{-1} \left(\Delta \left(f \right) \right).$$

Then u obviously satisfies (35) and u is harmonic since $\Delta u = \Delta f - F_Q \circ F_O^{-1}(\Delta f) = 0$.

Theorem 12. Let $\gamma := \sqrt{b/c} < 1$ with relatively prime natural numbers b, c with $b \neq 1, 3$. Let Ω_{γ} be the cone defined in (1). Then for each polynomial f of degree $\leq m$ there exists a harmonic polynomial u of degree $\leq m$ such that $f(\xi) = u(\xi)$ for all $\xi \in \partial \Omega_{\gamma}$.

Proof. The assumptions of Theorem 12 imply that Q_{γ} is not a harmonic divisor. By Theorem 11 there exists a harmonic polynomial u such that $u(\xi) = f(\xi)$ for all $\xi \in Q_{\gamma}^{-1}(0)$. Since $\partial \Omega_{\gamma} \subset Q_{\gamma}^{-1}(0)$ the proof is complete.

For more applications of the Fischer operator we refer to [35] and [37]. For a discussion of polynomial solutions in the Dirichlet problem (Khavinson-Shapiro conjecture) we refer to [10], [11], [13], [14], [19], [26], [29], [34].

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