Annales Univ. Sci. Budapest., Sect. Comp. 35 (2011) 51–81

ON THE WEIGHTED LEBESGUE FUNCTION OF FOURIER–JACOBI SERIES

Ágnes Chripkó (Budapest, Hungary)

Dedicated to Professor Antal Járai on his 60th birthday

Abstract. S.A. Agahanov and G.I. Natanson [1] established lower and upper bounds for the Lebesgue functions $L_n^{(\alpha,\beta)}(x)$ of Fourier–Jacobi series on the interval $[-1,1]$. The bounds differ from each other only in a constant factor depending on Jacobi parameters α and β, so their result is of final character. The aim of this paper is to extend their estimation for the weighted Lebesgue functions $L_n^{(\alpha,\beta),(\gamma,\delta)}(x)$ using Jacobi weights with parameters γ and δ. We shall also give sufficient conditions with respect to α,β,γ and δ for which the order of the weighted Lebesgue functions is $\log(n+1)$ on the whole interval $[-1,1]$.

1. Introduction

It is known that the Lebesgue functions of an approximation process play an important role in the convergence of that process. The Lebesgue functions $L_n^{(\alpha,\beta)}(x)$ (see (2.1)) of Fourier–Jacobi series have been studied by many authors.

2010 Mathematics Subject Classification: 41A10, 42C10.

Key words and phrases: Lebesgue function, Fourier–Jacobi series.

The Project is supported by the European Union and co-financed by the European Social Fund (grant agreement no. TAMOP 4.2.1/B-09/1/KMR-2010-0003).

G. Szegő [10, 9.3.] showed that for every fixed number $\varepsilon \in (0,1)$

$$\max_{x\in[-1+\varepsilon,1-\varepsilon]} L_n^{(\alpha,\beta)}(x) \sim \log(n+1)$$
$$(n \in \mathbb{N} := \{1,2,\dots\}).$$

Here and in what follows for the positive functions $a_n, b_n : I \to \mathbb{R}$ (I is an interval of $\mathbb{R}$) the notation

$$a_n(x) \sim b_n(x) \qquad (x \in I,\ n \in \mathbb{N})$$

means that there exist positive constants c_1, c_2 independent of x and n such that

$$c_1 \le \frac{a_n(x)}{b_n(x)} \le c_2 \qquad (x \in I,\ n \in \mathbb{N}).$$

H. Rau [7] showed that the order of the Lebesgue functions at the points -1 and 1 is $n^{\sigma+\frac{1}{2}}$, where $\sigma = \max\{\alpha,\beta\}$.

S. A. Agahanov and G. I. Natanson [1] proved the following result: if $\alpha, \beta > -\frac{1}{2}$ then

$$L_n^{(\alpha,\beta)}(x) \sim \log\left(n(1-x)^{\varepsilon(\alpha)}(1+x)^{\varepsilon(\beta)}+1\right) + \sqrt{n}\left(|P_n^{(\alpha,\beta)}(x)| + |P_{n+1}^{(\alpha,\beta)}(x)|\right)$$
$$(x \in [-1,1], \quad n \in \mathbb{N}),$$

where

$$\varepsilon(t) = \begin{cases} \frac{1}{2}, & \text{if } t \in \mathbb{R}\setminus\{\frac{1}{2}\} \\ 0, & \text{if } t = \frac{1}{2} \end{cases}$$

and $P_n^{(\alpha,\beta)}(x)$ is the nth Jacobi polynomial.

The aim of this paper is to extend this estimation by using suitable Jacobi weights. We will give conditions for the weight parameters γ and δ such that the order of the weighted Lebesgue functions $L_n^{(\alpha,\beta),(\gamma,\delta)}(x)$ is $\log(n+1)$ on the whole interval $[-1,1]$.

2. Pointwise estimate of the weighted Lebesgue function

For parameters $\alpha, \beta > -1$ we shall denote by $P_n^{(\alpha,\beta)}$ the nth Jacobi polynomial with the normalization

$$P_n^{(\alpha,\beta)}(1) = \binom{n+\alpha}{n} \qquad (n \in \mathbb{N}_0 := \{0,1,2,\dots\}).$$

They are orthogonal with respect to the Jacobi weight function

$$w^{(\alpha,\beta)}(x) := (1-x)^\alpha (1+x)^\beta \qquad \big(x \in (-1,1)\big).$$

The nth *Lebesgue function of Fourier–Jacobi series* is defined by

$$L_n^{(\alpha,\beta)}(x) := \int_{-1}^{1} |K_n^{(\alpha,\beta)}(x,y)| w^{(\alpha,\beta)}(y)\,\mathrm{d}y \qquad (2.1)$$
$$\big(n \in \mathbb{N},\ x \in [-1,1]\big),$$

where the kernel function $K_n^{(\alpha,\beta)}(x,y)$ can be expressed as

$$\begin{aligned} K_n^{(\alpha,\beta)}(x,y) &= \sum_{k=0}^{n} \left\{h_k^{(\alpha,\beta)}\right\}^{-1} P_k^{(\alpha,\beta)}(x) P_k^{(\alpha,\beta)}(y) = \\ &= \lambda_n^{(\alpha,\beta)} \frac{P_{n+1}^{(\alpha,\beta)}(x)P_n^{(\alpha,\beta)}(y) - P_n^{(\alpha,\beta)}(x)P_{n+1}^{(\alpha,\beta)}(y)}{x-y}. \end{aligned} \qquad (2.2)$$

Here

$$h_k^{(\alpha,\beta)} = \frac{2^{\alpha+\beta+1}}{2k+\alpha+\beta+1}\,\frac{\Gamma(k+\alpha+1)\Gamma(k+\beta+1)}{\Gamma(k+1)\Gamma(k+\alpha+\beta+1)}\,, \qquad (2.3)$$

and

$$\lambda_n^{(\alpha,\beta)} = \frac{2^{-\alpha-\beta}}{2n+\alpha+\beta+2}\,\frac{\Gamma(n+2)\Gamma(n+\alpha+\beta+2)}{\Gamma(n+\alpha+1)\Gamma(n+\beta+1)} \qquad (2.4)$$

(see [10, (4.3.3) and (4.5.2)]), where $\Gamma(p)$ $(p > 0)$ is the Gamma function.

For $\gamma, \delta \geq 0$ we define the nth *weighted Lebesgue function of Fourier–Jacobi series* by

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x) := w^{(\gamma,\delta)}(x) \int_{-1}^{1} |K_n^{(\alpha,\beta)}(x,y)| w^{(\alpha-\gamma,\beta-\delta)}(y)\,\mathrm{d}y \qquad (2.5)$$
$$\big(n \in \mathbb{N},\ x \in [-1,1]\big).$$

For the existence of this integral, we shall assume that the parameters γ, δ satisfy the inequalities

$$\gamma < \alpha + 1, \quad \delta < \beta + 1. \qquad (2.6)$$

Theorem. *Suppose that $\alpha, \beta > -\frac{1}{2}$ and $\gamma, \delta \geq 0$ satisfy the inequalities*

$$\frac{\alpha}{2} + \frac{1}{4} < \gamma < \frac{\alpha}{2} + \frac{3}{4} \quad \textit{and} \quad \frac{\beta}{2} + \frac{1}{4} < \delta < \frac{\beta}{2} + \frac{3}{4}. \qquad (2.7)$$

Then we have for all $n \in \mathbb{N}$ and $x \in [-1,1]$ that

$$c_1\, w^{(\gamma,\delta)}(x)\, \phi_n^{(\alpha,\beta)}(x) \le L_n^{(\alpha,\beta),(\gamma,\delta)}(x) \le c_2\, \widetilde{w}_n^{(\gamma,\delta)}(x)\, \phi_n^{(\alpha,\beta)}(x) \tag{2.8}$$

with the constants $c_1, c_2 > 0$ independent of x and n, where

$$\phi_n^{(\alpha,\beta)}(x) := \log\left(n\sqrt{1-x^2}+1\right) +$$

$$+\sqrt{n}\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{\alpha+\frac{1}{2}}\left(\sqrt{1+x}+\tfrac{1}{n}\right)^{\beta+\frac{1}{2}}\left(|P_n^{(\alpha,\beta)}(x)|+|P_{n+1}^{(\alpha,\beta)}(x)|\right),$$

and

$$\widetilde{w}_n^{(\gamma,\delta)}(x) := \left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}\left(\frac{\sqrt{1+x}}{\sqrt{1+x}+\frac{1}{n}}\right)^{2\delta}.$$

We note that the conditions for the parameters $\alpha, \beta, \gamma, \delta$ in Theorem imply the inequalities in (2.6).

Corollary. *Suppose that $\alpha, \beta > -\frac{1}{2}$ and $\gamma, \delta \ge 0$ satisfy the inequalities* (2.7)*. Then we have*

$$\max_{x\in[-1,1]} L_n^{(\alpha,\beta),(\gamma,\delta)}(x) \sim \log(n+1) \qquad (n \in \mathbb{N}).$$

Remark. A result similar to this Corollary was proved by U. Luther and G. Mastroianni [5]. This paper does not contain a pointwise estimation (cf. (2.8)).

3. Preliminaries

In what follows for the functions $a_n, b_n : I \to \mathbb{R}$ (I is an interval of $\mathbb{R}$) the notation

$$a_n(x) = O(b_n(x)) \qquad (x \in I,\ n \in \mathbb{N})$$

means that there exists a positive constant c independent of x and n such that

$$|a_n(x)| \le c\, b_n(x) \qquad (x \in I,\ n \in \mathbb{N}).$$

3.1. Formulas for Jacobi polynomials. Here we list those well known formulas which we shall use throughout the paper.

If $\alpha, \beta > -1$ then for every $x \in [-1, 1]$ and $n \in \mathbb{N}$ we have

$$P_n^{(\alpha,\beta)}(x) = (-1)^n P_n^{(\beta,\alpha)}(-x) \tag{3.1}$$

(see [10, (4.1.3)]) and

$$\frac{d}{dx}\left\{P_n^{(\alpha,\beta)}(x)\right\} = \tfrac{1}{2}(n+\alpha+\beta+1)P_{n-1}^{(\alpha+1,\beta+1)}(x) \tag{3.2}$$

(see [10, (4.21.7)]).

An important bound for Jacobi polynomials can be given in this form: if $\alpha, \beta > -1$ then

$$\left|P_n^{(\alpha,\beta)}(x)\right| = O\left(n^{-\frac{1}{2}}\right)\left(\sqrt{1-x} + \frac{1}{n}\right)^{-\alpha-\frac{1}{2}} \qquad (0 \le x \le 1,\ n \in \mathbb{N}) \tag{3.3}$$

(see [6, 2.3.22]).

A more precise formula is the following. Let $\alpha, \beta > -1$. Then we have

$$P_n^{(\alpha,\beta)}(\cos s) = n^{-\frac{1}{2}} k(s)\Big(\cos(Ns+\nu) + \frac{O(1)}{n \sin s}\Big), \tag{3.4}$$

where

$$\frac{c}{n} \le s \le \pi - \frac{c}{n},\ k(s) = k^{(\alpha,\beta)}(s) = \pi^{-\frac{1}{2}}\left(\sin\frac{s}{2}\right)^{-\alpha-\frac{1}{2}}\left(\cos\frac{s}{2}\right)^{-\beta-\frac{1}{2}},$$
$$N = n + \tfrac{1}{2}(\alpha+\beta+1),\ \nu = -\left(\alpha+\tfrac{1}{2}\right)\tfrac{\pi}{2}.$$

Here c is a fixed positive number and the bound for the error term holds uniformly in the interval $\left[\frac{c}{n}, \pi - \frac{c}{n}\right]$ (see [10, (8.21.18)]).

If $\alpha, \beta, \mu > -1$ then we have uniformly in $n \in \mathbb{N}$ that

$$\int_0^1 |P_n^{(\alpha,\beta)}(y)|(1-y)^\mu \, \mathrm{d}y \sim \begin{cases} n^{\alpha-2\mu-2}, & \text{if } 2\mu < \alpha - \frac{3}{2} \\ n^{-\frac{1}{2}} \log n, & \text{if } 2\mu = \alpha - \frac{3}{2} \\ n^{-\frac{1}{2}}, & \text{if } 2\mu > \alpha - \frac{3}{2} \end{cases} \tag{3.5}$$

(see [10, (7.34.1)]).

Let $p > 0$ be a fixed real number. Then

$$\frac{\Gamma(n+p)}{\Gamma(n)} \sim n^p \qquad (n \in \mathbb{N})$$

(see [8, p. 166]). Thus for the numbers (2.3) and (2.4) we have

$$\begin{aligned} h_n^{(\alpha,\beta)} &\sim \frac{1}{n} \qquad (n \in \mathbb{N}), \\ \lambda_n^{(\alpha,\beta)} &\sim n \qquad (n \in \mathbb{N}). \end{aligned} \tag{3.6}$$

We introduce the notations

$$\overline{P}_n(x) := P_n^{(\alpha+1,\beta)}(x),$$
$$\widetilde{P}_n(x) := P_n^{(\alpha+1,\beta+1)}(x).$$

Using the formulas [10, (4.5.7)] we obtain that

$$\begin{aligned}\frac{1}{2}(1-x^2)\widetilde{P}_{n-1}(x) &= \Big(x+\frac{\alpha-\beta}{2n+\alpha+\beta+2}\Big)P_n^{(\alpha,\beta)}(x)- \\ &\quad -\frac{2n+2}{2n+\alpha+\beta+2}P_{n+1}^{(\alpha,\beta)}(x).\end{aligned} \tag{3.7}$$

Moreover, by [10, (4.5.4)] we have

$$\Big(1+\frac{\alpha+\beta}{2n+2}\Big)(1-x)\overline{P}_n(x) = \frac{n+\alpha+1}{n+1}P_n^{(\alpha,\beta)}(x) - P_{n+1}^{(\alpha,\beta)}(x). \tag{3.8}$$

3.2. Auxiliary results.

Lemma 1. *Suppose that $R \geq 1$ and $A < 0$ are fixed real numbers. Then with a suitable index $N \in \mathbb{N}$ we have*

$$\int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \frac{t^A}{t-s}\,\mathrm{d}t \sim \Big(s+\frac{R}{n}\Big)^A \Big[\log\Big(\frac{ns}{R}+1\Big)+1\Big] \tag{3.9}$$

uniformly in $s \in [0, \frac{\pi}{2}]$ and $n \in \mathbb{N}$, $n > N$.

Proof. Let us introduce the following notation

$$I := I(n,s,A,R) := \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \frac{t^A}{t-s}\,\mathrm{d}t$$
$$(n \in \mathbb{N},\ s \in [0,\tfrac{\pi}{2}],\ A<0,\ R\geq 1).$$

In order to prove the statement, we split the interval $[0, \frac{\pi}{2}]$ into three parts:

$$\big[0,\tfrac{\pi}{2}\big] = \big[0,\tfrac{R}{n}\big] \cup \big(\tfrac{R}{n},\tfrac{2\pi}{9}\big) \cup \big[\tfrac{2\pi}{9},\tfrac{\pi}{2}\big].$$

Case 1. Let $0 \leq s \leq \frac{R}{n}$ and $t \in [s+\frac{R}{n}, \frac{2\pi}{3}]$. From $2s \leq s+\frac{R}{n} \leq t$ it follows that

$$\tfrac{1}{2}\,t \leq t-s \leq t.$$

Therefore we have

$$\int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} t^{A-1}\,\mathrm{d}t \le \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \frac{t^A}{t-s}\,\mathrm{d}t \le 2\int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} t^{A-1}\,\mathrm{d}t. \tag{3.10}$$

Since

$$\int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} t^{A-1}\,\mathrm{d}t = \frac{1}{|A|}\left[\left(s+\frac{R}{n}\right)^A - \left(\frac{2\pi}{3}\right)^A\right], \tag{3.11}$$

we obtain the following upper estimation of I:

$$I \le \frac{2}{|A|}\left(s+\frac{R}{n}\right)^A \left[\log\left(\frac{ns}{R}+1\right)+1\right]. \tag{3.12}$$

Now, let us consider the lower estimation. If $n \ge \frac{6R}{\pi}$ and $A < 0$, then $\left(\frac{n\pi}{3R}\right)^A \le 2^A$. Therefore using (3.10) and (3.11) we get

$$\begin{aligned} I &\ge \frac{1}{|A|}\left[\left(s+\frac{R}{n}\right)^A - \left(\frac{2\pi}{3}\right)^A\right] = \frac{1}{|A|}\left(s+\frac{R}{n}\right)^A\left[1-\left(\frac{\frac{2\pi}{3}}{s+\frac{R}{n}}\right)^A\right] \ge \\ &\ge \frac{1}{|A|}\left(s+\frac{R}{n}\right)^A\left[1-\left(\frac{\frac{2\pi}{3}}{\frac{2R}{n}}\right)^A\right] = \frac{1}{|A|}\left(s+\frac{R}{n}\right)^A\left[1-\left(\frac{n\pi}{3R}\right)^A\right] \ge \\ &\ge \frac{1-2^A}{|A|}\left(s+\frac{R}{n}\right)^A = \frac{1-2^A}{|A|}\left(s+\frac{R}{n}\right)^A \frac{1+\log 2}{1+\log 2} \ge \\ &\ge \frac{1-2^A}{|A|(1+\log 2)}\left(s+\frac{R}{n}\right)^A\left[1+\log\left(\frac{ns}{R}+1\right)\right], \end{aligned}$$

where we used the fact that from $\frac{ns}{R} \le 1$ it follows that $\log 2 \ge \log\left(\frac{ns}{R}+1\right)$.

Consequently,

$$I \ge c\left(s+\frac{R}{n}\right)^A\left[\log\left(\frac{ns}{R}+1\right)+1\right]$$
$$\left(s\in[0,\tfrac{R}{n}],\ A<0,\ R\ge 1,\ n\ge \tfrac{6R}{\pi}\right),$$

with a constant $c > 0$ independent of s and n.

This inequality together with (3.12) prove (3.9), if $0 \le s \le \frac{R}{n}$.

Case 2. Let $\frac{R}{n} < s < \frac{2\pi}{9}$. Then $s + \frac{R}{n} < 2s < 3s < \frac{2\pi}{3}$. Now we split the integral I into two parts:

$$I = \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \frac{t^A}{t-s}\,\mathrm{d}t = \int_{s+\frac{R}{n}}^{3s} \frac{t^A}{t-s}\,\mathrm{d}t + \int_{3s}^{\frac{2\pi}{3}} \frac{t^A}{t-s}\,\mathrm{d}t =: I_1 + I_2.$$

For I_1 we have

$$\begin{aligned} I_1 &= \int_{s+\frac{R}{n}}^{3s} \frac{t^A}{t-s}\,\mathrm{d}t \le \left(s+\frac{R}{n}\right)^A \int_{s+\frac{R}{n}}^{3s} \frac{1}{t-s}\,\mathrm{d}t = \\ &= \left(s+\frac{R}{n}\right)^A \left[\log(2s) - \log\frac{R}{n}\right] = \left(s+\frac{R}{n}\right)^A \log\left(\frac{2ns}{R}\right) = \\ &= \left(s+\frac{R}{n}\right)^A \left[\log 2 + \log\frac{ns}{R}\right] \le \left(s+\frac{R}{n}\right)^A \left[\log\left(\frac{ns}{R}+1\right)+1\right]. \end{aligned}$$

If $3s \le t$ then $s \le \frac{1}{3}\,t$, i.e. $s + \frac{2}{3}\,t \le t$. Thus

$$\tfrac{2}{3}\,t \le t - s \le t.$$

Therefore for I_2 we get

$$\begin{aligned} I_2 &= \int_{3s}^{\frac{2\pi}{3}} \frac{t^A}{t-s}\,\mathrm{d}t \le \frac{3}{2}\int_{3s}^{\frac{2\pi}{3}} t^{A-1}\,\mathrm{d}t = \frac{3}{2|A|}\left[(3s)^A - \left(\frac{2\pi}{3}\right)^A\right] \le \\ &\le \frac{3}{2|A|}(2s)^A \le \frac{3}{2|A|}\left(s+\frac{R}{n}\right)^A. \end{aligned}$$

Summarizing the above formulas we obtain that there exists a constant $c > 0$ independent of n and s such that

$$I \le c\left(s+\frac{R}{n}\right)^A \left[\log\left(\frac{ns}{R}+1\right)+1\right] \tag{3.13}$$
$$\left(s \in \left(\tfrac{R}{n}, \tfrac{2\pi}{9}\right),\ A < 0,\ R \ge 1,\ n \ge \tfrac{6R}{\pi}\right).$$

For the lower estimation of I it is enough to consider the integral I_1. Since

$s+\frac{R}{n} \le t \le 3s \le 3\left(s+\frac{R}{n}\right)$, thus by $A<0$ we get that

$$
\begin{aligned}
I_1 &= \int\limits_{s+\frac{R}{n}}^{3s} \frac{t^A}{t-s}\,\mathrm{d}t \ge 3^A \left(s+\frac{R}{n}\right)^A \int\limits_{s+\frac{R}{n}}^{3s} \frac{1}{t-s}\,\mathrm{d}t = \\
&= 3^A \left(s+\frac{R}{n}\right)^A \left(\log(2s) - \log\frac{R}{n}\right) = \\
&= 3^A \left(s+\frac{R}{n}\right)^A \log\left(2\frac{ns}{R}\right).
\end{aligned} \tag{3.14}
$$

The following inequality holds:

$$
\frac{\log(2x)}{\log(x+1)+1} > \frac{\log 2}{1+\log 2} \qquad (x \ge 1). \tag{3.15}
$$

Indeed, if $x \ge 1$ then

$$
\begin{aligned}
\frac{\log(2x)}{\log(x+1)+1} &\ge \frac{\log(2x)}{\log(2x)+1} = 1 - \frac{1}{\log(2x)+1} \ge \\
&\ge 1 - \frac{1}{1+\log 2} = \frac{\log 2}{1+\log 2}.
\end{aligned}
$$

Since $\frac{ns}{R} \ge 1$ we obtain from (3.14) and (3.15) that

$$
I \ge I_1 \ge \frac{3^A \log 2}{1+\log 2}\left(s+\frac{R}{n}\right)^A \left[\log\left(\frac{ns}{R}+1\right)+1\right],
$$

which together with (3.13) prove (3.9), if $\frac{R}{n} < s < \frac{2\pi}{9}$.

Case 3. Let $\frac{2\pi}{9} \le s \le \frac{\pi}{2}$ and $t \in \left[s+\frac{R}{n}, \frac{2\pi}{3}\right]$. Then

$$
s+\frac{R}{n} \le t \le \frac{2\pi}{3} \le 3s \le 3\left(s+\frac{R}{n}\right), \tag{3.16}
$$

so we have the following upper estimation of I:

$$
\begin{aligned}
I &= \int\limits_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \frac{t^A}{t-s}\,\mathrm{d}t \le \left(s+\frac{R}{n}\right)^A \int\limits_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \frac{1}{t-s}\,\mathrm{d}t = \\
&= \left(s+\frac{R}{n}\right)^A \left[\log\left(\frac{2\pi}{3}-s\right) - \log\frac{R}{n}\right] = \\
&= \left(s+\frac{R}{n}\right)^A \log\left[\frac{n}{R}\left(\frac{2\pi}{3}-s\right)\right] \le \left(s+\frac{R}{n}\right)^A \log\left(\frac{2ns}{R}\right) = \\
&= \left(s+\frac{R}{n}\right)^A \left[\log\frac{ns}{R}+\log 2\right] \le \left(s+\frac{R}{n}\right)^A \left[\log\left(\frac{ns}{R}+1\right)+1\right].
\end{aligned} \tag{3.17}
$$

For the lower estimation of I we use the condition $A<0$ and (3.16). Then we have

$$I=\int\limits_{s+\frac{R}{n}}^{\frac{2\pi}{3}}\frac{t^A}{t-s}\,\mathrm{d}t\ge 3^A\left(s+\frac{R}{n}\right)^A\int\limits_{s+\frac{R}{n}}^{\frac{2\pi}{3}}\frac{1}{t-s}\,\mathrm{d}t=$$

$$(3.18)\qquad =3^A\left(s+\frac{R}{n}\right)^A\log\left[\frac{n}{R}\left(\frac{2\pi}{3}-s\right)\right]=$$

$$=3^A\left(s+\frac{R}{n}\right)^A\log\left(\frac{\pi}{2}\cdot\frac{4}{3}\frac{n}{R}-\frac{ns}{R}\right)\ge$$

$$\ge 3^A\left(s+\frac{R}{n}\right)^A\log\left(\frac{1}{3}\frac{ns}{R}\right).$$

The following inequality is true:

$$(3.19)\qquad \frac{\log\left(\frac{1}{3}\,x\right)}{\log(x+1)+1}>\frac{\log\frac{4}{3}}{\log(8e)}\qquad (x\ge 4).$$

Indeed, if $x\ge 4$, then

$$\frac{\log\left(\frac{1}{3}\,x\right)}{\log(x+1)+1}>\frac{\log\left(\frac{1}{3}\,x\right)}{\log(2x)+1}=\frac{\log\left(\frac{1}{3}\,x\right)}{\log\left(\frac{1}{3}\,x\right)+\log 6+1}=$$

$$=1-\frac{\log(6e)}{\log\left(\frac{1}{3}\,x\right)+\log(6e)}\ge 1-\frac{\log(6e)}{\log\frac{4}{3}+\log(6e)}=\frac{\log\frac{4}{3}}{\log(8e)}.$$

Let $n\ge\frac{18R}{\pi}$. Then $\frac{ns}{R}\ge\frac{n}{R}\frac{2\pi}{9}\ge 4$. Thus using (3.18) and (3.19) we obtain

$$I\ge 3^A\frac{\log\frac{4}{3}}{\log(8e)}\left(s+\frac{R}{n}\right)^A\left[\log\left(\frac{ns}{R}+1\right)+1\right],$$

which together with (3.17) prove (3.9), if $\frac{2\pi}{9}\le s\le\frac{\pi}{2}$.

Lemma 1 is proved. ∎

Lemma 2. *If $A>-1$, $n\in\mathbb{N}$ and $s\in\left(\frac{1}{n},\frac{\pi}{2}\right]$, then there exists a constant $c>0$ independent from s and n such that*

$$\int\limits_0^{s-\frac{1}{n}}\frac{t^A}{s-t}\,\mathrm{d}t\le c\left(s+\frac{1}{n}\right)^A\log\left(ns+1\right).$$

Proof. Consider the following identity:

$$\int_0^{s-\frac{1}{n}} \frac{t^A}{s-t}\,\mathrm{d}t = \frac{1}{s}\int_0^{s-\frac{1}{n}} \frac{t^A[(s-t)+t]}{s-t}\,\mathrm{d}t =$$

$$= \frac{1}{s}\int_0^{s-\frac{1}{n}} t^A\,\mathrm{d}t + \frac{1}{s}\int_0^{s-\frac{1}{n}} \frac{t^{A+1}}{s-t}\,\mathrm{d}t =: I_1 + I_2.$$

For I_1 we have

$$I_1 = \frac{1}{s}\int_0^{s-\frac{1}{n}} t^A\,\mathrm{d}t = \frac{1}{s}\,\frac{\left(s-\frac{1}{n}\right)^{A+1}}{A+1} \le c\,s^A,$$

where $c > 0$ is independent of s and n. From $A+1>0$ it follows that

$$I_2 = \frac{1}{s}\int_0^{s-\frac{1}{n}} \frac{t^{A+1}}{s-t}\,\mathrm{d}t \le s^A \int_0^{s-\frac{1}{n}} \frac{1}{s-t}\,\mathrm{d}t = s^A\log(ns),$$

therefore

$$I_1 + I_2 \le c\,s^A\big(1+\log(ns)\big) \le c\,s^A\log(ns+1).$$

Since

$$\frac{1}{2} \le \frac{s}{s+\frac{1}{n}} = 1 - \frac{1}{ns+1} \le 1,$$

we have that there exists a $c > 0$ independent of s and n such that

$$s^A \le c\left(s+\frac{1}{n}\right)^A,$$

which proves our statement. ■

4. Proof of Theorem

In this section we shall use the following notations:

$$P_n(x) := P_n^{(\alpha,\beta)}(x), \quad \lambda_n := \lambda_n^{(\alpha,\beta)}.$$

By (3.1) we have the following symmetry property of the kernel function (2.2)

$$K_n^{(\alpha,\beta)}(x,y) = K_n^{(\beta,\alpha)}(-x,-y)$$
$$\big(x,y \in [-1,1], \quad n \in \mathbb{N}, \quad \alpha,\beta > -1\big).$$

Using this we obtain the symmetry property of the weighted Lebesgue function:

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(-x) = L_n^{(\beta,\alpha),(\delta,\gamma)}(x) \tag{4.1}$$
$$\big(x,y \in [-1,1], \quad n \in \mathbb{N}, \quad \alpha,\beta > -1, \quad \gamma,\delta \geq 0\big),$$

which means that it is enough to prove (2.8) for $x \in [0,1]$ only.

From now on we will assume that $x \in [0,1]$.

In what follows, C or c (or $C_1, C_2, \dots, c_1, c_2, \dots$) will always denote a positive constant (not necessarily the same at different occurrences) independent of n and x. Also, N will always denote a fixed natural number, not necessarily the same at different occurrences.

4.1. Upper estimation of $L_n^{(\alpha,\beta),(\gamma,\delta)}(x)$. In order to estimate (2.5) we split the integral into two parts:

$$\int_{-1}^{1} |K_n^{(\alpha,\beta)}(x,y)| w^{(\alpha-\gamma,\beta-\delta)}(y)\,\mathrm{d}y = \int_{-1}^{-\frac{1}{2}} \dots\,\mathrm{d}y + \int_{-\frac{1}{2}}^{1} \dots\,\mathrm{d}y.$$

In the second integral we use the substitutions

$$y = \cos t \quad \left(0 \leq t \leq \tfrac{2\pi}{3}\right) \quad \text{and} \quad x = \cos s \quad \left(0 \leq s \leq \tfrac{\pi}{2}\right),$$

and consider the following two cases:

$$\text{(i)} \quad \tfrac{1}{n} \leq s \leq \tfrac{\pi}{2} \quad \text{and} \quad \text{(ii)} \quad 0 \leq s \leq \tfrac{1}{n}.$$

In the first case we split the second integral into three parts:

$$\int_{-\frac{1}{2}}^{1} \dots\,\mathrm{d}y = \int_{0}^{\frac{2\pi}{3}} \dots\,\mathrm{d}t = \int_{0}^{s-\frac{1}{n}} \dots\,\mathrm{d}t + \int_{s-\frac{1}{n}}^{s+\frac{1}{n}} \dots\,\mathrm{d}t + \int_{s+\frac{1}{n}}^{\frac{2\pi}{3}} \dots\,\mathrm{d}t.$$

Thus we have

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x) =: \sum_{k=1}^{4} J_k,$$

where

$$J_1 = w^{(\gamma,\delta)}(x) \int_{-1}^{-\frac{1}{2}} |K_n^{(\alpha,\beta)}(x,y)| w^{(\alpha-\gamma,\beta-\delta)}(y)\,\mathrm{d}y,$$

$$J_2 = w^{(\gamma,\delta)}(x) \int_{s+\frac{1}{n}}^{\frac{2\pi}{3}} |K_n^{(\alpha,\beta)}(x,\cos t)| w^{(\alpha-\gamma,\beta-\delta)}(\cos t)\sin t\,\mathrm{d}t,$$

$$J_3 = w^{(\gamma,\delta)}(x) \int_{s-\frac{1}{n}}^{s+\frac{1}{n}} |K_n^{(\alpha,\beta)}(x,\cos t)| w^{(\alpha-\gamma,\beta-\delta)}(\cos t)\sin t\,\mathrm{d}t,$$

$$J_4 = w^{(\gamma,\delta)}(x) \int_{0}^{s-\frac{1}{n}} |K_n^{(\alpha,\beta)}(x,\cos t)| w^{(\alpha-\gamma,\beta-\delta)}(\cos t)\sin t\,\mathrm{d}t.$$

In the second case the lower bound in J_3 is 0 and $J_4 := 0$.

4.1.1. Estimation of J_1. Here we use the formula (2.2). Since $x \geq 0$ we have $|x-y| \geq \frac{1}{2}$ $(-1 \leq y \leq -\frac{1}{2})$. Consequently,

$$J_1 = w^{(\gamma,\delta)}(x) \int_{-1}^{-\frac{1}{2}} \lambda_n \frac{|P_{n+1}(x)P_n(y) - P_n(x)P_{n+1}(y)|}{|x-y|} w^{(\alpha-\gamma,\beta-\delta)}(y)\,\mathrm{d}y \leq$$

$$\leq 2\lambda_n w^{(\gamma,\delta)}(x)|P_n(x)| \int_{-1}^{-\frac{1}{2}} |P_{n+1}(y)| w^{(\alpha-\gamma,\beta-\delta)}(y)\,\mathrm{d}y +$$

$$+ 2\lambda_n w^{(\gamma,\delta)}(x)|P_{n+1}(x)| \int_{-1}^{-\frac{1}{2}} |P_n(y)| w^{(\alpha-\gamma,\beta-\delta)}(y)\,\mathrm{d}y.$$

By (3.1) we have

$$\int_{-1}^{-\frac{1}{2}} |P_n(y)| w^{(\alpha-\gamma,\beta-\delta)}(y)\,\mathrm{d}y = \int_{-1}^{-\frac{1}{2}} |P_n^{(\alpha,\beta)}(y)|(1-y)^{\alpha-\gamma}(1+y)^{\beta-\delta}\,\mathrm{d}y \leq$$

$$\leq c \int_{-1}^{-\frac{1}{2}} |P_n^{(\alpha,\beta)}(y)|(1+y)^{\beta-\delta}\,\mathrm{d}y = c \int_{\frac{1}{2}}^{1} |P_n^{(\beta,\alpha)}(y)|(1-y)^{\beta-\delta}\,\mathrm{d}y \leq$$

$$\le c \int_0^1 |P_n^{(\beta,\alpha)}(y)|(1-y)^{\beta-\delta}\,\mathrm{d}y.$$

Since $\delta < \frac{\beta}{2} + \frac{3}{4}$, i.e. $2(\beta-\delta) > \beta - \frac{3}{2}$ it follows by (3.5) that the last integral has the upper bound $cn^{-\frac{1}{2}}$. Consequently,

$$\int_{-1}^{-\frac{1}{2}} |P_n(y)| w^{(\alpha-\gamma,\beta-\delta)}(y)\,\mathrm{d}y = O\big(n^{-\frac{1}{2}}\big) \qquad (n \in \mathbb{N}).$$

Collecting the above formulas and using (3.6) we obtain

$$J_1 = O(\sqrt{n}) w^{(\gamma,\delta)}(x) \Big(|P_n^{(\alpha,\beta)}(x)| + |P_{n+1}^{(\alpha,\beta)}(x)|\Big) \tag{4.2}$$
$$\big(x \in [0,1],\ n \in \mathbb{N}\big).$$

4.1.2. Estimation of J_2. The expression

$$J_2 = w^{(\gamma,\delta)}(x) \int_{s+\frac{1}{n}}^{\frac{2\pi}{3}} |K_n^{(\alpha,\beta)}(x,\cos t)| w^{(\alpha-\gamma,\beta-\delta)}(\cos t)\sin t\,\mathrm{d}t$$

may be simplified by using the following formulas:

$$w^{(\gamma,\delta)}(x) = (1-x)^\gamma (1+x)^\delta \sim (1-x)^\gamma \qquad \big(x \in [0,1]\big),$$

$$w^{(\alpha-\gamma,\beta-\delta)}(\cos t)\sin t = (1-\cos t)^{\alpha-\gamma}(1+\cos t)^{\beta-\delta}\sin t \sim t^{2(\alpha-\gamma)+1}$$
$$\big(t \in [0, \tfrac{2\pi}{3}]\big),$$

$$x - y = \cos s - \cos t = 2\sin\frac{t+s}{2}\sin\frac{t-s}{2} \sim t^2 - s^2 \sim t(t-s)$$
$$\big(s \in [0, \tfrac{\pi}{2}],\quad t \in [s, \tfrac{2\pi}{3}]\big).$$

Thus by (2.2) and (3.6) we have uniformly in $x \in [0,1]$ and $n \in \mathbb{N}$ that

$$J_2 \sim (1-x)^\gamma \int_{s+\frac{1}{n}}^{\frac{2\pi}{3}} |K_n^{(\alpha,\beta)}(x,\cos t)|\, t^{2(\alpha-\gamma)+1}\,\mathrm{d}t \sim$$

$$\sim n(1-x)^\gamma \int_{s+\frac{1}{n}}^{\frac{2\pi}{3}} \Big|P_{n+1}(x)P_n(\cos t) - P_n(x)P_{n+1}(\cos t)\Big| \frac{t^{2(\alpha-\gamma)}}{t-s}\,\mathrm{d}t.$$

Following the idea of [1, p. 15] we use the identity

$$P_{n+1}(y)P_n(x) - P_n(y)P_{n+1}(x) =$$

(4.3)
$$= \left(1 + \frac{\alpha+\beta}{2n+2}\right)\left[(1-x)\overline{P}_n(x)P_n(y) - (1-y)\overline{P}_n(y)P_n(x)\right],$$

which may be verified by using (3.8).

Thus we have uniformly in $x \in [0,1]$ and $n \in \mathbb{N}$ that

$$J_2 = O(n)(1-x)^{\gamma+1}|\overline{P}_n(x)| \int_{s+\frac{1}{n}}^{\frac{2\pi}{3}} |P_n(\cos t)| \frac{t^{2(\alpha-\gamma)}}{t-s}\, \mathrm{d}t +$$

$$+O(n)(1-x)^{\gamma}|P_n(x)| \int_{s+\frac{1}{n}}^{\frac{2\pi}{3}} |\overline{P}_n(\cos t)| \frac{t^{2(\alpha-\gamma)+2}}{t-s}\, \mathrm{d}t =$$

$$= O(\sqrt{n})(1-x)^{\gamma+1}|\overline{P}_n(x)| \int_{s+\frac{1}{n}}^{\frac{2\pi}{3}} \frac{t^{\alpha-2\gamma-\frac{1}{2}}}{t-s}\, \mathrm{d}t +$$

$$+O(\sqrt{n})(1-x)^{\gamma}|P_n(x)| \int_{s+\frac{1}{n}}^{\frac{2\pi}{3}} \frac{t^{\alpha-2\gamma+\frac{1}{2}}}{t-s}\, \mathrm{d}t =: J_{21} + J_{22},$$

where we used (3.3) and $\sqrt{1-\cos t} \sim t$ $(t \in [0, \frac{2\pi}{3}])$.

From the condition $\frac{\alpha}{2} + \frac{1}{4} < \gamma$ it follows that $\alpha - 2\gamma - \frac{1}{2} < -1$, so by Lemma 1, $s \sim \sqrt{1-x}$ $(\cos s = x \in [0,1])$ and (3.3) we obtain

$$J_{21} = O(\sqrt{n})(1-x)^{\gamma+1}|\overline{P}_n(x)| \int_{s+\frac{1}{n}}^{\frac{2\pi}{3}} \frac{t^{\alpha-2\gamma-\frac{1}{2}}}{t-s}\, \mathrm{d}t =$$

$$= O(1)\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma+2} (\log(n\sqrt{1-x}+1)+1).$$

Similarly, for J_{22} we have (since $\alpha - 2\gamma + \frac{1}{2} \in (-1,0)$)

$$J_{22} = O(\sqrt{n})(1-x)^{\gamma}|P_n(x)| \int_{s+\frac{1}{n}}^{\frac{2\pi}{3}} \frac{t^{\alpha-2\gamma+\frac{1}{2}}}{t-s}\, \mathrm{d}t =$$

$$= O(1)\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}\Big(\log\left(n\sqrt{1-x}+1\right)+\sqrt{n}\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{\alpha+\frac{1}{2}}|P_n(x)|\Big).$$

Finally we obtain the estimate

$$\begin{aligned} J_2 = O(1)&\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}\Big(\log\left(n\sqrt{1-x}+1\right)+ \\ &+\sqrt{n}\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{\alpha+\frac{1}{2}}\left(|P_n(x)|+|P_{n+1}(x)|\right)+1\Big), \end{aligned} \tag{4.4}$$

which holds uniformly in $x \in [0,1]$ and $n \in \mathbb{N}$, $n > N$.

4.1.3. Estimation of J_3. The expression J_3 may be simplified (see the estimate of J_2):

$$J_3 \sim (1-x)^{\gamma}\int\limits_{s-\frac{1}{n}}^{s+\frac{1}{n}}|K_n^{(\alpha,\beta)}(x,\cos t)|\,t^{2(\alpha-\gamma)+1}\,\mathrm{d}t$$
$$(x \in [0,1],\ s \in [0,\tfrac{\pi}{2}]),$$

if $s \geq \frac{1}{n}$ (the lower bound of the integral is 0 if $0 \leq s \leq \frac{1}{n}$). For the kernel function we shall use the following estimates (see (3.3) and (3.6))

$$\begin{aligned} \Big|K_n^{(\alpha,\beta)}(x,\cos t)\Big| &= \Big|\sum_{k=0}^{n}\frac{1}{h_k}P_k(x)P_k(\cos t)\Big| = \Big|\frac{1}{h_0}+\sum_{k=1}^{n}\frac{1}{h_k}P_k(x)P_k(\cos t)\Big| = \\ &= O(1)\Big(1+\sum_{k=1}^{n}k|P_k(x)|\,|P_k(\cos t)|\Big) = \\ &= O(1)\Big(1+\sum_{k=1}^{n}k\,k^{-\frac{1}{2}}\left(\sqrt{1-x}+\tfrac{1}{k}\right)^{-\alpha-\frac{1}{2}}k^{-\frac{1}{2}}\left(t+\tfrac{1}{k}\right)^{-\alpha-\frac{1}{2}}\Big) = \\ &= O(1)\Big(1+n\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{-\alpha-\frac{1}{2}}t^{-\alpha-\frac{1}{2}}\Big) \\ &(x \in [0,1],\ t \in [0,\tfrac{2\pi}{3}]). \end{aligned}$$

If $\frac{1}{n} < s \leq \frac{\pi}{2}$ then we have uniformly in $x = \cos s$ that

$$J_3 = O(1)\,(1-x)^{\gamma}\left\{\int\limits_{s-\frac{1}{n}}^{s+\frac{1}{n}}t^{2(\alpha-\gamma)+1}\,\mathrm{d}t+\frac{n}{\left(\sqrt{1-x}+\frac{1}{n}\right)^{\alpha+\frac{1}{2}}}\int\limits_{s-\frac{1}{n}}^{s+\frac{1}{n}}t^{\alpha-2\gamma+\frac{1}{2}}\,\mathrm{d}t\right\}.$$

Since

$$\int\limits_{s-\frac{1}{n}}^{s+\frac{1}{n}} t^A \sim \frac{s^A}{n} \qquad \left(\tfrac{1}{n} \le s \le \pi,\ n \in \mathbb{N},\ A > -1\right),$$

we obtain by $s \sim \sqrt{1-x}$ that

$$J_3 = O(1)(1-x)^\gamma \left\{ \frac{s^{2(\alpha-\gamma)+1}}{n} + \frac{s^{\alpha-2\gamma+\frac{1}{2}}}{\left(\sqrt{1-x}+\frac{1}{n}\right)^{\alpha+\frac{1}{2}}} \right\} =$$

$$= O(1)(1-x)^\gamma \left\{ s^{2(\alpha-\gamma+1)} + \frac{1}{\left(\sqrt{1-x}+\frac{1}{n}\right)^{2\gamma}} \right\} =$$

$$= O(1)(1-x)^\gamma \frac{1}{\left(\sqrt{1-x}+\frac{1}{n}\right)^{2\gamma}} = O(1)\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}.$$

If $0 \le s \le \frac{1}{n}$ then (see the definition of J_3 in Section 4.1) we get

$$J_3 = O(1)\,(1-x)^\gamma \left\{ \int\limits_0^{s+\frac{1}{n}} t^{2(\alpha-\gamma)+1}\,\mathrm{d}t + \frac{n}{\left(\sqrt{1-x}+\frac{1}{n}\right)^{\alpha+\frac{1}{2}}} \int\limits_0^{s+\frac{1}{n}} t^{\alpha-2\gamma+\frac{1}{2}}\,\mathrm{d}t \right\}.$$

Since $\gamma < \alpha+1$ and $\gamma < \frac{\alpha}{2}+\frac{3}{4}$ we have $2(\alpha-\gamma)+1 > -1$ and $\alpha-2\gamma+\frac{1}{2} > -1$. So by

$$\int\limits_0^{s+\frac{1}{n}} t^A\,\mathrm{d}t \sim \left(s+\frac{1}{n}\right)^{A+1} \qquad (s \ge 0,\ A > -1)$$

we obtain

$$J_3 = O(1)\,(1-x)^\gamma \left\{ \left(s+\tfrac{1}{n}\right)^{2(\alpha-\gamma)+2} + \frac{n\left(s+\frac{1}{n}\right)^{\alpha-2\gamma+\frac{3}{2}}}{\left(\sqrt{1-x}+\frac{1}{n}\right)^{\alpha+\frac{1}{2}}} \right\} =$$

$$= O(1)\,(1-x)^\gamma \left\{ \frac{1}{n^{2(\alpha+1-\gamma)}} + n\left(\sqrt{1-x}+\tfrac{1}{n}\right)\frac{1}{\left(\sqrt{1-x}+\frac{1}{n}\right)^{2\gamma}} \right\} =$$

$$= O(1)\,(1-x)^\gamma \left\{ 1 + \frac{1}{\left(\sqrt{1-x}+\frac{1}{n}\right)^{2\gamma}} \right\} =$$

$$= O(1)\,(1-x)^\gamma \frac{1}{\left(\sqrt{1-x}+\frac{1}{n}\right)^{2\gamma}} = O(1)\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}.$$

Finally we get the estimate

$$J_3 = O(1)\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}, \tag{4.5}$$

which holds uniformly in $x \in [0,1]$ and $n \in \mathbb{N}$.

4.1.4. Estimation of J_4. First we remark that $J_4 = 0$ if $0 \le s \le \frac{1}{n}$, so we suppose that $s \in \left[\frac{1}{n}, \frac{\pi}{2}\right]$, i.e. $x = \cos s \in \left[0, 1 - \frac{c}{n^2}\right] =: I_n$. The expression J_4 may be simplified (see the estimation of J_2) by using the relation

$$|x-y| \sim |t^2 - s^2| \sim s|t-s| \sim \sqrt{1-x}|t-s|$$
$$\left(\tfrac{1}{n} \le s \le \tfrac{\pi}{2}, \quad t \in \left[0, s - \tfrac{1}{n}\right]\right).$$

Namely, we have (uniformly in $x \in I_n$ and $n \in \mathbb{N}$)

$$J_4 = w^{(\gamma,\delta)}(x) \int_0^{s-\frac{1}{n}} |K_n^{(\alpha,\beta)}(x,\cos t)| w^{(\alpha-\gamma,\beta-\delta)}(\cos t) \sin t \, \mathrm{d}t \sim$$
$$\sim n(1-x)^{\gamma-\frac{1}{2}} \int_0^{s-\frac{1}{n}} |P_{n+1}(x)P_n(\cos t) - P_n(x)P_{n+1}(\cos t)| \frac{t^{2(\alpha-\gamma)+1}}{s-t} \, \mathrm{d}t.$$

Using the identity (4.3) and the estimate (3.3) we obtain

$$J_4 = O(n)(1-x)^{\gamma-\frac{1}{2}} \left\{ (1-x)|\overline{P}_n(x)| \int_0^{s-\frac{1}{n}} |P_n(\cos t)| \frac{t^{2(\alpha-\gamma)+1}}{s-t} \, \mathrm{d}t + \right.$$
$$\left. + |P_n(x)| \int_0^{s-\frac{1}{n}} t^2 \, |\overline{P}_n(\cos t)| \frac{t^{2(\alpha-\gamma)+1}}{s-t} \, \mathrm{d}t \right\} =$$
$$= O(\sqrt{n})(1-x)^{\gamma+\frac{1}{2}} |\overline{P}_n(x)| \int_0^{s-\frac{1}{n}} \frac{t^{\alpha-2\gamma+\frac{1}{2}}}{s-t} \, \mathrm{d}t +$$
$$+ O(\sqrt{n})(1-x)^{\gamma-\frac{1}{2}} |P_n(x)| \int_0^{s-\frac{1}{n}} \frac{t^{\alpha-2\gamma+\frac{3}{2}}}{s-t} \, \mathrm{d}t =: J_{41} + J_{42}$$
$$\left(\tfrac{1}{n} \le s = \arccos x \le \tfrac{\pi}{2}, \quad n \in \mathbb{N}\right).$$

Since $\gamma < \frac{\alpha}{2} + \frac{3}{4}$, thus $\alpha - 2\gamma + \frac{1}{2} > -1$ we have by using Lemma 2 and $s \sim \sqrt{1-x}$ that

$$J_{41} = O(\sqrt{n})(1-x)^{\gamma+\frac{1}{2}} \left|\overline{P}_n(x)\right| \left(s + \tfrac{1}{n}\right)^{\alpha-2\gamma+\frac{1}{2}} \log(ns+1) =$$
$$= O(\sqrt{n}) \left(\frac{\sqrt{1-x}}{\sqrt{1-x} + \frac{1}{n}} \right)^{2\gamma} \left|\overline{P}_n(x)\right| \left(\sqrt{1-x} + \tfrac{1}{n}\right)^{\alpha+\frac{3}{2}} \log(ns+1) =$$
$$= O(1) \left(\frac{\sqrt{1-x}}{\sqrt{1-x} + \frac{1}{n}} \right)^{2\gamma} \log\left(n\sqrt{1-x}+1\right)$$
$$\big(x \in I_n, \quad n \in \mathbb{N}\big).$$

Similarly,

$$J_{42} = O(\sqrt{n})(1-x)^{\gamma-\frac{1}{2}} |P_n(x)| \left(s + \tfrac{1}{n}\right)^{\alpha-2\gamma+\frac{3}{2}} \log(ns+1) =$$
$$= O(\sqrt{n}) \left(\frac{\sqrt{1-x}}{\sqrt{1-x} + \frac{1}{n}} \right)^{2\gamma} \left|P_n(x)\right| \frac{\left(\sqrt{1-x} + \frac{1}{n}\right)^{\alpha+\frac{3}{2}}}{\sqrt{1-x}} \log(ns+1) =$$
$$= O(1) \left(\frac{\sqrt{1-x}}{\sqrt{1-x} + \frac{1}{n}} \right)^{2\gamma} \log\left(n\sqrt{1-x}+1\right)$$
$$\big(x \in I_n, \quad n \in \mathbb{N}\big).$$

Summarizing the above formulas we obtain

$$J_4 = O(1) \left(\frac{\sqrt{1-x}}{\sqrt{1-x} + \frac{1}{n}} \right)^{2\gamma} \log\left(n\sqrt{1-x}+1\right) \quad \big(x \in I_n, \quad n \in \mathbb{N}\big). \tag{4.6}$$

4.1.5. The final upper estimate. Using (4.2), (4.4), (4.5) and (4.6) we have

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x) = O(1) \left(\frac{\sqrt{1-x}}{\sqrt{1-x} + \frac{1}{n}} \right)^{2\gamma} \Big(\log\left(n\sqrt{1-x}+1\right) +$$
$$\sqrt{n}\left(\sqrt{1-x} + \tfrac{1}{n}\right)^{\alpha+\frac{1}{2}} \left(|P_n(x)| + |P_{n+1}(x)|\right) + 1 \Big)$$
$$(x \in [0,1],\, n \in \mathbb{N},\, n > N).$$

Let $\bar{x} \in (0,1)$ be the closest number to 1 for which

$$P_n(\bar{x}) = \frac{1}{2} P_n(1) \sim n^{\alpha}$$

holds. If $x \in [0, \bar{x}]$ then

$$1 - x \geq 1 - \bar{x} = \frac{P_n(1) - P_n(\bar{x})}{P_n'(\xi)} \sim \frac{1}{n^2} \quad \big(\xi \in (\bar{x}, 1)\big) \tag{4.7}$$

(see (3.2)). Thus

$$\log\left(n\sqrt{1-x}+1\right) \geq c.$$

If $x \in (\bar{x}, 1]$ then $P_n(x) \sim n^\alpha$, so

$$\sqrt{n}\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{\alpha+\frac{1}{2}}\left(|P_n(x)|+|P_{n+1}(x)|\right) \geq c.$$

This means that also

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x) = O(1)\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}\Big(\log\left(n\sqrt{1-x}+1\right)+$$

$$\sqrt{n}\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{\alpha+\frac{1}{2}}\left(|P_n(x)|+|P_{n+1}(x)|\right)\Big)$$

$$\left(x \in [0,1],\ n \in \mathbb{N},\ n > N\right)$$

is true.

From this we have uniformly in $x \in [-1, 1]$ and $n \in \mathbb{N}$, $n > N$ that

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x) = O(1)\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}\left(\frac{\sqrt{1+x}}{\sqrt{1+x}+\frac{1}{n}}\right)^{2\delta}\phi_n^{(\alpha,\beta)}(x),$$

where

$$\phi_n^{(\alpha,\beta)}(x) = \log\left(n\sqrt{1-x^2}+1\right)+$$

$$+\sqrt{n}\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{\alpha+\frac{1}{2}}\left(\sqrt{1+x}+\tfrac{1}{n}\right)^{\beta+\frac{1}{2}}\left(|P_n^{(\alpha,\beta)}(x)|+|P_{n+1}^{(\alpha,\beta)}(x)|\right).$$

Thus the upper estimation in (2.8) is proved.

4.2. Lower estimation of $L_n^{(\alpha,\beta),(\gamma,\delta)}(x)$. Because of symmetry, it is enough to consider $x \in [0, 1]$. We shall give three different lower estimations for the weighted Lebesgue function.

4.2.1. The first lower estimation. If $\alpha, \beta > -1$ and $\gamma, \delta \geq 0$, then there exists a constant $c > 0$ independent of x and n such that

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x) \geq c\, w^{(\gamma,\delta)}(x) \qquad \left(x \in [0,1],\ n \in \mathbb{N}\right). \tag{4.8}$$

Indeed, using the orthogonality of Jacobi polynomials we have

$$\int_{-1}^{1} K_n^{(\alpha,\beta)}(x,y)w^{(\alpha,\beta)}(y)\,\mathrm{d}y = 1 \quad \big(x\in[0,1],\ n\in\mathbb{N}\big).$$

Therefore

$$\begin{aligned} L_n^{(\alpha,\beta),(\gamma,\delta)}(x) &= w^{(\gamma,\delta)}(x)\int_{-1}^{1}\big|K_n^{(\alpha,\beta)}(x,y)\big|\frac{w^{(\alpha,\beta)}(y)}{(1-y)^{\gamma}(1+y)^{\delta}}\,\mathrm{d}y \ge \\ &\ge c\,w^{(\gamma,\delta)}(x)\int_{-1}^{1}\big|K_n^{(\alpha,\beta)}(x,y)\big|w^{(\alpha,\beta)}(y)\,\mathrm{d}y \ge \\ &\ge c\,w^{(\gamma,\delta)}(x)\int_{-1}^{1}K_n^{(\alpha,\beta)}(x,y)w^{(\alpha,\beta)}(y)\,\mathrm{d}y = c\,w^{(\gamma,\delta)}(x). \end{aligned}$$

4.2.2. The second lower estimation. If $\alpha,\beta>-1$ and $\gamma,\delta\ge 0$, then there exists a constant $c>0$ independent of x and n such that

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x) \ge c\,w^{(\gamma,\delta)}(x)\sqrt{n}\,\big(|P_n(x)|+|P_{n+1}(x)|\big) \qquad (x\in[0,1],\ n\in\mathbb{N}). \tag{4.9}$$

In [1, p. 18] it was proven that

$$\int_{\frac{2\pi}{3}}^{\frac{5\pi}{6}} |K_n^{(\alpha,\beta)}(x,\cos t)|\,\mathrm{d}t \ge c\sqrt{n}\,\big(|P_n(x)|+|P_{n+1}(x)|\big), \qquad (x\in[0,1],\ n\in\mathbb{N}),$$

from which (4.9) follows immediately.

4.2.3. The third lower estimation. It is clear that

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x) \ge \ge w^{(\gamma,\delta)}(x)\int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} |K_n^{(\alpha,\beta)}(x,\cos t)|w^{(\alpha-\gamma,\beta-\delta)}(\cos t)\sin t\,\mathrm{d}t \tag{4.10}$$

for all $x=\cos s\in[0,1]$ and $R>0$. Using the ideas of [1], we shall give a lower estimation for the right hand side of (4.10) with a suitable number $R>1$.

Since

$$w^{(\alpha-\gamma,\beta-\delta)}(\cos t)\sin t \sim t^{2\alpha-2\gamma+1}$$

$$\big(s\in[0,\tfrac{\pi}{2}],\quad t\in[s,\tfrac{2\pi}{3}]\,\big),$$

we obtain from (4.10) that

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x)\geq c\,(1-x)^{\gamma}\int\limits_{s+\frac{R}{n}}^{\frac{2\pi}{3}}|K_n^{(\alpha,\beta)}(x,\cos t)|\cdot t^{2\alpha-2\gamma+1}\,\mathrm{d}t. \tag{4.11}$$

The estimation the above integral is performed in several steps.

Step 1. From (3.7) it follows that

$$F_n(x,y):=P_{n+1}(y)P_n(x)-P_n(y)P_{n+1}(x)=\frac{2n+\alpha+\beta+2}{4(n+1)}\times$$
$$\times\Big\{(1-x^2)\widetilde{P}_{n-1}(x)P_n(y)-(1-y^2)\widetilde{P}_{n-1}(y)P_n(x)+(y-x)P_n(x)P_n(y)\Big\},$$

so by (3.6) we have uniformly for all $x\in[0,1]$ and $n\in\mathbb{N}$ that

$$\big|K_n^{(\alpha,\beta)}(x,y)\big|=\lambda_n^{(\alpha,\beta)}\left|\frac{F_n(x,y)}{x-y}\right|\geq$$

$$\geq c\,n\left|\frac{(1-x^2)\widetilde{P}_{n-1}(x)P_n(y)-(1-y^2)\widetilde{P}_{n-1}(y)P_n(x)}{x-y}-P_n(x)P_n(y)\right|\geq$$

$$\geq c_1\,n\left|\frac{(1-x^2)\widetilde{P}_{n-1}(x)P_n(y)-(1-y^2)\widetilde{P}_{n-1}(y)P_n(x)}{x-y}\right|-c_2\,n\,|P_n(x)|\,|P_n(y)|.$$

Since $|x-y|=|\cos s-\cos t|\sim t(t-s)$ we have

$$\int\limits_{s+\frac{R}{n}}^{\frac{2\pi}{3}}|K_n^{(\alpha,\beta)}(x,\cos t)|\cdot t^{2\alpha-2\gamma+1}\,\mathrm{d}t\geq$$

$$\geq c_1\int\limits_{s+\frac{R}{n}}^{\frac{2\pi}{3}}\left|(1-x^2)\widetilde{P}_{n-1}(x)P_n(y)-(1-y^2)\widetilde{P}_{n-1}(y)P_n(x)\right|\frac{t^{2\alpha-2\gamma}}{t-s}\,\mathrm{d}t-$$

$$-c_2\,n|P_n(x)|\int\limits_{s+\frac{R}{n}}^{\frac{2\pi}{3}}|P_n(\cos t)|t^{2\alpha-2\gamma+1}\,\mathrm{d}t.$$

Therefore by (3.5) we get uniformly for all $x \in [0,1]$ and $n \in \mathbb{N}$ that

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x) \geq \tag{4.12}$$

$$\geq c_1\, n\,(1-x)^\gamma \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \left|(1-x^2)\widetilde{P}_{n-1}(x)P_n(y) - (1-y^2)\widetilde{P}_{n-1}(y)P_n(x)\right| \frac{t^{2\alpha-2\gamma}}{t-s}\, \mathrm{d}t -$$

$$-c_2\sqrt{n}(1-x)^\gamma |P_n(x)|.$$

Step 2. For the estimation of the integral

$$I := \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \left|(1-x^2)\widetilde{P}_{n-1}(x)P_n(y) - (1-y^2)\widetilde{P}_{n-1}(y)P_n(x)\right| \frac{t^{2\alpha-2\gamma}}{t-s}\, \mathrm{d}t$$

we use the asymptotic formula (3.4) for the Jacobi polynomials

$$P_n(y) = P_n^{(\alpha,\beta)}(y) \quad \text{and} \quad \widetilde{P}_{n-1}(y) = P_{n-1}^{(\alpha+1,\beta+1)}(y),$$

which gives

$$P_n^{(\alpha,\beta)}(\cos t) = \frac{k^{(\alpha,\beta)}(t)}{\sqrt{n}} \left(\cos(Nt+\nu) + \frac{O(1)}{n \sin t}\right),$$

$$P_{n-1}^{(\alpha+1,\beta+1)}(\cos t) = \frac{k^{(\alpha+1,\beta+1)}(t)}{\sqrt{n-1}} \left(\cos(\overline{N}t+\overline{\nu}) + \frac{O(1)}{n \sin t}\right) =$$

$$= \frac{2\,k^{(\alpha,\beta)}(t)}{\sqrt{n-1}\,\sin t} \left(\cos(\overline{N}t+\overline{\nu}) + \frac{O(1)}{(n-1)\sin t}\right),$$

where

$$\overline{N} = n-1+\frac{(\alpha+1)+(\beta+1)+1}{2} = N$$

and

$$\overline{\nu} = -\frac{2(\alpha+1)+1}{4}\pi = \nu - \frac{\pi}{2}.$$

We have

$$(1-x^2)\widetilde{P}_{n-1}(x)P_n(y) - (1-y^2)\widetilde{P}_{n-1}(y)P_n(x) =$$

$$= \frac{k^{(\alpha,\beta)}(t)}{\sqrt{n}} \Big\{(1-x^2)\widetilde{P}_{n-1}(x)\cos(Nt+\nu) - 2\sqrt{\tfrac{n}{n-1}}P_n(x)\sin t\cdot\sin(Nt+\nu)\Big\} +$$

$$+O\left(\frac{1}{n^{3/2}}\right)(1-x^2)\widetilde{P}_{n-1}(x)\cdot\frac{k^{(\alpha,\beta)}(t)}{\sin t} + O\left(\frac{1}{(n-1)^{3/2}}\right)P_n(x)\cdot k^{(\alpha,\beta)}(t).$$

If $0 < s + \frac{R}{n} \le t \le \frac{2\pi}{3}$, then

$$k^{(\alpha,\beta)}(t) = \frac{1}{\sqrt{\pi}}\Big(\sin\tfrac{t}{2}\Big)^{-\alpha-\frac{1}{2}}\Big(\cos\tfrac{t}{2}\Big)^{-\beta-\frac{1}{2}} \sim t^{-\alpha-\frac{1}{2}}.$$

Therefore

$$I \ge \frac{c_1}{\sqrt{n}} \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \Big|(1-x^2)\widetilde{P}_{n-1}(x)\cos(Nt+\nu)-$$

$$-2\sqrt{\tfrac{n}{n-1}}P_n(x)\sin t\cdot\sin(Nt+\nu)\Big| \frac{t^{\alpha-2\gamma-\frac{1}{2}}}{t-s}\,\mathrm{d}t-$$

$$-\frac{c_2}{n^{3/2}}\left\{(1-x^2)|\widetilde{P}_{n-1}(x)| \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \frac{t^{\alpha-2\gamma-\frac{3}{2}}}{t-s}\,\mathrm{d}t + |P_n(x)| \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \frac{t^{\alpha-2\gamma-\frac{1}{2}}}{t-s}\,\mathrm{d}t\right\}.$$

Step 3. Using the above inequality and (4.12) we have

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x) \ge c_1\sqrt{n}\,(1-x)^{\gamma}\times \tag{4.13}$$

$$\times \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \Big|(1-x^2)\widetilde{P}_{n-1}(x)\cos(Nt+\nu) - 2\sqrt{\tfrac{n}{n-1}}P_n(x)\sin t\cdot\sin(Nt+\nu)\Big|\times$$

$$\times\frac{t^{\alpha-2\gamma-\frac{1}{2}}}{t-s}\,\mathrm{d}t - c_2\sqrt{n}\,(1-x)^{\gamma}|P_n(x)| - c_3\,\varrho_1(n,x),$$

where

$$\varrho_1(n,x) = \frac{(1-x)^{\gamma}}{\sqrt{n}}\times$$

$$\times\left\{(1-x^2)|\widetilde{P}_{n-1}(x)| \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \frac{t^{\alpha-2\gamma-\frac{3}{2}}}{t-s}\,\mathrm{d}t + |P_n(x)| \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \frac{t^{\alpha-2\gamma-\frac{1}{2}}}{t-s}\,\mathrm{d}t\right\}.$$

Since $t \ge \frac{R}{n}$ we have

$$\varrho_1(n,x) \le c\,\frac{\sqrt{n}}{R}(1-x)^{\gamma}\times$$

$$\times\left\{(1-x^2)|\widetilde{P}_{n-1}(x)| \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \frac{t^{\alpha-2\gamma-\frac{1}{2}}}{t-s}\,\mathrm{d}t + |P_n(x)| \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \frac{t^{\alpha-2\gamma+\frac{1}{2}}}{t-s}\,\mathrm{d}t\right\}.$$

Using Lemma 1, $s \sim \sqrt{1-x}$ and (3.3) we get uniformly for all $x \in [0,1]$ and $n \in \mathbb{N}$ that

$$\varrho_1(n,x) \le c \left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}} \right)^{2\gamma} \times$$
$$\times \left\{ \frac{1}{R} \left[\log\left(n\sqrt{1-x}+1\right)+1 \right] + \sqrt{n}\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{\alpha+\frac{1}{2}} |P_n(x)| \right\}.$$

Step 4. Now, we consider the integral in (4.13) and write $\sin s = \sqrt{1-x^2}$ instead of $\sin t$. Then by the Lagrange mean value theorem we have

$$\sin t = \sin s + \tau = \sqrt{1-x^2} + \tau$$

with $|\tau| \le t-s$. Thus we obtain an error term in the integral, which we shall denote by $\varrho_2(n,x)$. Therefore we have uniformly in $x \in [0,1]$ and $n \in \mathbb{N}$ that

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x) \ge c_1 \sqrt{n}\,(1-x)^{\gamma} \sqrt{1-x^2} \times$$
$$\times \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \left| \sqrt{1-x^2}\widetilde{P}_{n-1}(x) \cos(Nt+\nu) - 2\sqrt{\frac{n}{n-1}} P_n(x) \sin(Nt+\nu) \right| \times$$
$$\times \frac{t^{\alpha-2\gamma-\frac{1}{2}}}{t-s}\,\mathrm{d}t - c_2\,\varrho_2(n,x) - c_3\,\varrho_1(n,x) - c_4\sqrt{n}(1-x)^{\gamma}\,|P_n(x)|,$$

where

$$\varrho_2(n,x) = 2\sqrt{n}\,(1-x)^{\gamma} \frac{n}{n-1} |P_n(x)| \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} |\sin(Nt+\nu)| t^{\alpha-2\gamma-\frac{1}{2}}\,\mathrm{d}t \le$$

$$\le c\sqrt{n}\,(1-x)^{\gamma} |P_n(x)| \left(\sqrt{1-x}+\tfrac{1}{n}\right)^{\alpha-2\gamma+\frac{1}{2}} \le c \left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}} \right)^{2\gamma}$$

(using $s \sim \sqrt{1-x}$ and (3.3)).

Let

$$\psi := \arg\left(\sqrt{1-x^2}\widetilde{P}_{n-1}(x) + i2\sqrt{\frac{n}{n-1}} P_n(x) \right).$$

Then we have uniformly in $x \in [0,1]$ and $n \in \mathbb{N}$ that

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x) \ge c_1\,(1-x)^{\gamma} \times$$

$$\times \left(n(1-x^2) \left((1-x^2)\widetilde{P}_{n-1}^2(x) + \frac{4n}{n-1} P_n^2(x) \right) \right)^{\frac{1}{2}} \times$$

$$\times \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} |\cos(Nt+\nu+\psi)| \frac{t^{\alpha-2\gamma-\frac{1}{2}}}{t-s}\,\mathrm{d}t -$$

$$-c_2\,\varrho_2(n,x) - c_3\,\varrho_1(n,x) - c_4\sqrt{n}(1-x)^{\gamma}\,|P_n(x)|.$$

Step 5. Now we will estimate the integral

$$B := \int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \big|\cos(Nt+\nu+\psi)\big| \frac{t^{\alpha-2\gamma-\frac{1}{2}}}{t-s}\,\mathrm{d}t.$$

Since $|\cos t| \geq \cos^2 t = \frac{1+\cos(2t)}{2}$ it follows that

$$B \geq \frac{1}{2}\int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \Big(1+\cos 2(Nt+\nu+\psi)\Big) \frac{t^{\alpha-2\gamma-\frac{1}{2}}}{t-s}\,\mathrm{d}t.$$

Using Lemma 1 we have

$$\int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \frac{t^{\alpha-2\gamma-\frac{1}{2}}}{t-s}\,\mathrm{d}t \geq c\left(s+\frac{R}{n}\right)^{\alpha-2\gamma-\frac{1}{2}} \Big[\log\Big(\frac{ns}{R}+1\Big)+1\Big] \geq$$

$$\geq c\left(s+\frac{R}{n}\right)^{\alpha-2\gamma-\frac{1}{2}} \Big[\log(ns+1)+1-\log R\Big],$$

and by the second mean value theorem

$$\int_{s+\frac{R}{n}}^{\frac{2\pi}{3}} \cos 2(Nt+\nu+\psi) \frac{t^{\alpha-2\gamma-\frac{1}{2}}}{t-s}\,\mathrm{d}t = \frac{(s+\frac{R}{n})^{\alpha-2\gamma-\frac{1}{2}}}{R/n} \times$$

$$\times \int_{s+\frac{R}{n}}^{\xi} \cos 2(Nt+\nu+\psi)\,\mathrm{d}t \leq c\,\left(s+\tfrac{R}{n}\right)^{\alpha-2\gamma-\frac{1}{2}} \quad \Big(\xi \in \big(s+\tfrac{R}{n}, \tfrac{2\pi}{3}\big)\Big).$$

Then we get

$$B \geq c_1\left(s+\frac{R}{n}\right)^{\alpha-2\gamma-\frac{1}{2}} \Big[\log(ns+1)+1-c_2\Big].$$

STEP 6. From this we obtain

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x) \ge c_1\,(1-x)^{\gamma}\left(n(1-x^2)\left((1-x^2)\widetilde{P}_{n-1}^2(x)+\frac{4n}{n-1}P_n^2(x)\right)\right)^{\frac{1}{2}}\times$$
$$\times\left(s+\frac{R}{n}\right)^{\alpha-2\gamma-\frac{1}{2}}\Big[\log(ns+1)+1-c_2\Big]-$$
$$-c_3\,\varrho_2(n,x)-c_4\,\varrho_1(n,x)-c_5\sqrt{n}(1-x)^{\gamma}\,|P_n(x)|.$$
$$\big(x\in[0,1],\ n\in\mathbb{N},\ n>N\big).$$

By (3.3) and $s \sim \sqrt{1-x}$ we have

$$C(x) := (1-x)^{\gamma}\left(s+\frac{R}{n}\right)^{\alpha-2\gamma-\frac{1}{2}}\times$$
$$\times\Big\{n(1-x^2)\Big((1-x^2)\widetilde{P}_{n-1}^2(x)+\frac{4n}{n-1}P_n^2(x)\Big)\Big\}^{\frac{1}{2}}\le$$
$$\le c_1\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}\le c_2,$$

which means that

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x)\ge c_1\,C(x)\Big[\log(n\sqrt{1-x}+1)+1\Big]-$$
$$-c_2\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}\Bigg[\frac{1}{R}\big(\log(n\sqrt{1-x}+1)+1\big)+$$
$$+\sqrt{n}\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{\alpha+\frac{1}{2}}|P_n(x)|+1\Bigg]-c_3\sqrt{n}\,(1-x)^{\gamma}\,|P_n(x)|$$
$$(x\in[0,1],\ n\in\mathbb{N},\ n>N).$$

Let $\bar{x}\in(0,1)$ be the closest number to 1 for which

$$P_n(\bar{x})=\frac{1}{2}P_n(1)\sim n^{\alpha}$$

holds. If $x\in[0,\bar{x}]$ then by (4.7) we have

$$s\sim\sqrt{1-x}\ge\sqrt{1-\bar{x}}\ge\frac{c}{n},$$

thus

$$\left(s+\frac{R}{n}\right)^{\alpha-2\gamma-\frac{1}{2}}\ge c\,s^{\alpha-2\gamma-\frac{1}{2}},$$

which means that

$$C(x) \geq c\, s^{\alpha-\frac{1}{2}} \Big\{ n(1-x^2)\Big((1-x^2)\widetilde{P}_{n-1}^2(x) + \frac{4n}{n-1} P_n^2(x)\Big)\Big\}^{\frac{1}{2}}.$$

It is proved in [1, p. 21] that

$$s^{\alpha-\frac{1}{2}} \Big\{ n(1-x^2)\Big((1-x^2)\widetilde{P}_{n-1}^2(x) + \frac{4n}{n-1} P_n^2(x)\Big)\Big\}^{\frac{1}{2}} > c \quad (x \in [0,\bar{x}]),$$

so for every $x \in [0,\bar{x}]$ and $n \in \mathbb{N}$, $n > N$ we have

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x) \geq c_1 \Big[\log\,(n\sqrt{1-x}+1)+1\Big] - c_2 \Bigg\{ \sqrt{n}(1-x)^{\gamma}(x)|P_n(x)| + \\ + \left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma} \Big(\frac{1}{R}\big[\log\,(n\sqrt{1-x}+1)+1\big] + \\ + \sqrt{n}\,\big(\sqrt{1-x}+\tfrac{1}{n}\big)^{\alpha+\frac{1}{2}}\,|P_n(x)|+1\Big)\Bigg\}.$$

Here

$$c_1 - \frac{c_2}{R}\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma} \geq c_1 - \frac{c_2}{R} =: c_3 \geq c_3 \left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}.$$

The number R can be chosen such that $c_3 > 0$. Then we have

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x) \geq c_3 \left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma} \big[\log\,(n\sqrt{1-x}+1)+1\big] - \\ - c_2\sqrt{n}(1-x)^{\gamma}(x)|P_n(x)| - c_2 \left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma} - \\ - c_2 \left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma} \sqrt{n}\,\big(\sqrt{1-x}+\tfrac{1}{n}\big)^{\alpha+\frac{1}{2}}\,|P_n(x)|$$

for all $x \in [0,\bar{x}]$ and $n \in \mathbb{N}$, $n > N$. If $x \in [\bar{x},1]$ then

$$1 - x \leq 1 - \bar{x} \sim \frac{1}{n^2}$$

(see (4.7)), and so

$$\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma} \big[\log\,(n\sqrt{1-x}+1)+1\big] \leq c \left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma} \leq$$

$$\leq c\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}\sqrt{n}\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{\alpha+\frac{1}{2}}|P_n(x)|$$

(since $P_n(x)\sim n^{\alpha}$ on this interval), which means that with a suitable $c_4>0$ we have

$$\begin{aligned}L_n^{(\alpha,\beta),(\gamma,\delta)}(x)\geq c_3\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}\left[\log\left(n\sqrt{1-x}+1\right)+1\right]-\\ -c_2\sqrt{n}(1-x)^{\gamma}(x)|P_n(x)|-c_2\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}-\\ -c_4\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}\sqrt{n}\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{\alpha+\frac{1}{2}}|P_n(x)|\end{aligned}\tag{4.14}$$

for all $x\in[0,1]$ and $n\in\mathbb{N}$, $n>N$.

4.2.4. The final lower estimation. From (4.8) we have

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x)\geq c_6\,(1-x)^{\gamma}\quad(x\in[0,1],\,n\in\mathbb{N}).\tag{4.15}$$

(4.9), (4.14) and (4.15) imply

$$\begin{aligned}c_3\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}\left[\log\left(n\sqrt{1-x}+1\right)+1\right]\leq L_n^{(\alpha,\beta),(\gamma,\delta)}(x)+\\ +c_2\sqrt{n}(1-x)^{\gamma}(|P_n(x)|+|P_{n+1}(x)|)+c_2\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}+\\ c_4\sqrt{n}\left(\frac{\sqrt{1-x}}{\sqrt{1-x}+\frac{1}{n}}\right)^{2\gamma}\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{\alpha+\frac{1}{2}}(|P_n(x)|+|P_{n+1}(x)|)\leq\\ \leq L_n^{(\alpha,\beta),(\gamma,\delta)}(x)+\frac{c_2}{c}L_n^{(\alpha,\beta),(\gamma,\delta)}(x)+\frac{c_2}{c_6}L_n^{(\alpha,\beta),(\gamma,\delta)}(x)\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{-2\gamma}+\\ +\frac{c_4}{c}L_n^{(\alpha,\beta),(\gamma,\delta)}(x)\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{\alpha-2\gamma+\frac{1}{2}}.\end{aligned}$$

Hence we obtain

$$c_3(1-x)^{\gamma}\left[\log\left(n\sqrt{1-x}+1\right)+1\right]\leq c_7\,L_n^{(\alpha,\beta),(\gamma,\delta)}(x)$$

$$(x\in[0,1],\,n\in\mathbb{N},\,n>N).$$

Since (by (3.3))

$$\sqrt{n}\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{\alpha+\frac{1}{2}}\left(|P_n(x)|+|P_{n+1}(x)|\right)\le c$$

$$(x\in[0,1],\, n\in\mathbb{N}),$$

we have

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x)\ge c\,(1-x)^{\gamma}\Big(\log\left(n\sqrt{1-x}+1\right)+$$

$$+\sqrt{n}\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{\alpha+\frac{1}{2}}\left(|P_n(x)|+|P_{n+1}(x)|\right)\Big)\ge$$

$$\ge c\,w^{(\gamma,\delta)}(x)\,\phi_n^{(\alpha,\beta)}(x),$$

where

$$\phi_n^{(\alpha,\beta)}(x)=\log\left(n\sqrt{1-x^2}+1\right)+\sqrt{n}\left(\sqrt{1-x}+\tfrac{1}{n}\right)^{\alpha+\frac{1}{2}}\times$$

$$\times\left(\sqrt{1+x}+\tfrac{1}{n}\right)^{\beta+\frac{1}{2}}\left(|P_n^{(\alpha,\beta)}(x)|+|P_{n+1}^{(\alpha,\beta)}(x)|\right).$$

The above estimate holds uniformly in $x\in[0,1]$ and $n\in\mathbb{N}$.

Theorem is proved. ■

5. Proof of Corollary

Since $L_n^{(\alpha,\beta),(\gamma,\delta)}(\pm 1)=0$ we have

$$\max_{x\in[-1,1]} L_n^{(\alpha,\beta),(\gamma,\delta)}(x)=L_n^{(\alpha,\beta),(\gamma,\delta)}(x_0)$$

with $x_0\in(-1,1)$.

From Theorem and (3.3) it follows that

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x_0)\le c_1\cdot 1\cdot\left(\log(n+1)+c_2\right)\le c_3\log(n+1)$$

and

$$L_n^{(\alpha,\beta),(\gamma,\delta)}(x_0)\ge c_4\,w^{(\gamma,\delta)}(x_0)\,\log\left(n\sqrt{1-x_0^2}+1\right)\ge$$

$$\ge c_5\log(c_6 n+1)\ge c_7\log(n+1),$$

where the c_i $(i=1\dots 7)$ constants are positive and independent of n. This proves the statement. ■

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Á. Chripkó
Department of Numerical Analysis
Eötvös Loránd University
Pázmány P. sétány 1/C.
H-1117 Budapest, Hungary
agnes.chripko@gmail.com