

Chebyshev Polynomials

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Abstract

The multiple-angle formulas for \cos and \sin state that for any natural number n , the values of $\cos nx$ and $\sin nx$ can be expressed in terms of $\cos x$ and $\sin x$. To be more precise, there are polynomials T_n and U_n such that $\cos nx = T_n(\cos x)$ and $\sin nx = U_n(\cos x) \sin x$. These are called the *Chebyshev polynomials of the first and second kind*, respectively.

This entry contains a definition of these two families of polynomials in Isabelle/HOL along with some of their most important properties. In particular, it is shown that T_n and U_n are *orthogonal* families of polynomials.

Moreover, we show the well-known result that for any monic polynomial p of degree $n > 0$, it holds that $\sup_{x \in [-1,1]} |p(x)| \geq 2^{n-1}$, and that this inequality is sharp since equality holds with $p = 2^{1-n} T_n$. This has important consequences in the theory of function interpolation, since it implies that the roots of T_n (also called the *Chebyshev nodes*) are exceptionally well-suited as interpolation nodes.

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1 Parametricity of polynomial operations

```
theory Polynomial_Transfer
  imports "HOL-Computational_Algebra.Polynomial"
begin

definition rel_poly :: "('a  $\Rightarrow$  'b  $\Rightarrow$  bool)  $\Rightarrow$  'a :: zero poly  $\Rightarrow$  'b ::
zero poly  $\Rightarrow$  bool" where
  "rel_poly R p q  $\longleftrightarrow$  rel_fun (=) R (coeff p) (coeff q)"

lemma left_unique_rel_poly [transfer_rule]: "left_unique R  $\Longrightarrow$  left_unique
(rel_poly R)"
  unfolding left_unique_def rel_poly_def poly_eq_iff rel_fun_def by meson

lemma right_unique_rel_poly [transfer_rule]: "right_unique R  $\Longrightarrow$  right_unique
(rel_poly R)"
  unfolding right_unique_def rel_poly_def poly_eq_iff rel_fun_def by meson

lemma bi_unique_rel_poly [transfer_rule]: "bi_unique R  $\Longrightarrow$  bi_unique
(rel_poly R)"
  unfolding bi_unique_def rel_poly_def poly_eq_iff rel_fun_def by meson

lemma rel_poly_swap: "rel_poly R x y  $\longleftrightarrow$  rel_poly ( $\lambda$ y x. R x y) y x"
  by (auto simp: rel_poly_def rel_fun_def)

lemma coeff_transfer [transfer_rule]:
  "rel_fun (rel_poly R) (rel_fun (=) R) coeff coeff"
  by (auto simp: rel_fun_def rel_poly_def)

lemma map_poly_transfer:
  assumes "rel_fun R S f g" "f 0 = 0" "g 0 = 0"
  shows "rel_fun (rel_poly R) (rel_poly S) (map_poly f) (map_poly g)"
  using assms by (auto simp: rel_fun_def rel_poly_def coeff_map_poly)

lemma map_poly_transfer':
  assumes "rel_fun R S f g" "rel_poly R p q" "f 0 = 0" "g 0 = 0"
  shows "rel_poly S (map_poly f p) (map_poly g q)"
  using assms by (auto simp: rel_fun_def rel_poly_def coeff_map_poly)

lemma rel_poly_id: "p = q  $\Longrightarrow$  rel_poly (=) p q"
  by (auto simp: rel_poly_def)

lemma left_total_rel_poly [transfer_rule]:
  assumes "left_total R" "right_unique R" "R 0 0"
  shows "left_total (rel_poly R)"
  unfolding left_total_def
proof
```

```

fix p :: "'a poly"
from assms have "∀x. ∃y. R x y"
  unfolding left_total_def by blast
then obtain f where f: "R x (f x)" for x
  by metis
have [simp]: "f 0 = 0"
  using assms f[of 0] by (auto dest: right_uniqueD)
have "rel_poly R (map_poly (λx. x) p) (map_poly f p)"
  by (rule map_poly_transfer'[of "(=)"] rel_funI)+ (auto intro: rel_poly_id
f)
thus "∃q. rel_poly R p q"
  by force
qed

lemma right_total_rel_poly [transfer_rule]:
  assumes "right_total R" "left_unique R" "R 0 0"
  shows "right_total (rel_poly R)"
  using left_total_rel_poly[of "λx y. R y x"] assms
  by (metis left_totalE left_totalI left_unique_iff rel_poly_swap right_total_def
right_unique_iff)

lemma bi_total_rel_poly [transfer_rule]:
  assumes "bi_total R" "bi_unique R" "R 0 0"
  shows "bi_total (rel_poly R)"
  using left_total_rel_poly[of R] right_total_rel_poly[of R] assms
  by (simp add: bi_total_alt_def bi_unique_alt_def)

lemma zero_poly_transfer [transfer_rule]: "R 0 0 ⇒ rel_poly R 0 0"
  by (auto simp: rel_fun_def rel_poly_def)

lemma one_poly_transfer [transfer_rule]: "R 0 0 ⇒ R 1 1 ⇒ rel_poly
R 1 1"
  by (auto simp: rel_fun_def rel_poly_def)

lemma pCons_transfer [transfer_rule]:
  "rel_fun R (rel_fun (rel_poly R) (rel_poly R)) pCons pCons"
  by (auto simp: rel_fun_def rel_poly_def coeff_pCons split: nat.splits)

lemma plus_poly_transfer [transfer_rule]:
  "rel_fun R (rel_fun R R) (+) (+) ⇒
rel_fun (rel_poly R) (rel_fun (rel_poly R) (rel_poly R)) (+) (+)"
  by (auto simp: rel_fun_def rel_poly_def)

lemma minus_poly_transfer [transfer_rule]:
  "rel_fun R (rel_fun R R) (-) (-) ⇒
rel_fun (rel_poly R) (rel_fun (rel_poly R) (rel_poly R)) (-) (-)"
  by (auto simp: rel_fun_def rel_poly_def)

lemma uminus_poly_transfer [transfer_rule]:

```

```
"rel_fun R R uminus uminus  $\implies$  rel_fun (rel_poly R) (rel_poly R) uminus
uminus"
```

```
by (auto simp: rel_fun_def rel_poly_def)
```

```
lemma smult_transfer [transfer_rule]:
```

```
"rel_fun R (rel_fun R R) (*) (*)  $\implies$ 
rel_fun R (rel_fun (rel_poly R) (rel_poly R)) smult smult"
by (auto simp: rel_fun_def rel_poly_def)
```

```
lemma monom_transfer [transfer_rule]:
```

```
"R 0 0  $\implies$  rel_fun R (rel_fun (=) (rel_poly R)) monom monom"
by (auto simp: rel_fun_def rel_poly_def)
```

```
lemma pderiv_transfer [transfer_rule]:
```

```
assumes "R 0 0" "rel_fun R (rel_fun R R) (+) (+)"
shows "rel_fun (rel_poly R) (rel_poly R) pderiv pderiv"
```

```
proof (rule rel_funI, goal_cases)
```

```
case (1 p q)
```

```
define f :: "nat  $\Rightarrow$  'a  $\Rightarrow$  'a" where
```

```
"f = ( $\lambda$ n p. of_nat n * p)"
```

```
define g :: "nat  $\Rightarrow$  'b  $\Rightarrow$  'b" where
```

```
"g = ( $\lambda$ n p. of_nat n * p)"
```

```
have plus: "R (x + y) (x' + y')" if "R x x'" "R y y'" for x x' y y'
```

```
using assms(2) that by (auto simp: rel_fun_def)
```

```
have fg: "R (f m x) (g n y)" if "m = n" "R x y" for x y m n
```

```
unfolding that(1)
```

```
by (induction n) (auto simp: f_def g_def ring_distrib intro!: assms(1))
```

```
plus that)
```

```
have "rel_fun (=) R ( $\lambda$ n. f (Suc n) (coeff p (Suc n))) ( $\lambda$ n. g (Suc n)
```

```
(coeff q (Suc n)))"
```

```
using 1 by (intro rel_funI fg) (auto simp: rel_poly_def rel_fun_def)
```

```
thus ?case
```

```
by (auto simp: rel_poly_def coeff_pderiv [abs_def] f_def g_def)
```

```
qed
```

```
lemma If_transfer':
```

```
assumes "P = P'" "P  $\implies$  R x x'" " $\neg$ P  $\implies$  R y y'"
```

```
shows "R (if P then x else y) (if P' then x' else y)'"
```

```
using assms by auto
```

```
lemma nth_transfer:
```

```
assumes "list_all2 R xs ys" "i = j" "i < length xs"
```

```
shows "R (xs ! i) (ys ! j)"
```

```
using assms by (simp add: list_all2_nthD)
```

```
lemma Poly_transfer [transfer_rule]:
```

```
assumes [transfer_rule]: "R 0 0" "bi_unique R"
```

```
shows "rel_fun (list_all2 R) (rel_poly R) Poly Poly"
```

```
unfolding rel_poly_def
```

```

proof (intro rel_funI, goal_cases)
  case [transfer_rule]: (1 p q i j)
  show "R (coeff (Poly p) i) (coeff (Poly q) j)"
    unfolding coeff_Poly_eq nth_default_def
  proof (rule If_transfer')
    show "(i < length p) = (j < length q)"
      by transfer_prover
    show "R (p ! i) (q ! j)" if "i < length p"
      by (rule nth_transfer) (use 1 that in auto)
  qed (use assms in auto)
qed

lemma poly_of_list_transfer [transfer_rule]:
  assumes [transfer_rule]: "R 0 0" "bi_unique R"
  shows "rel_fun (list_all2 R) (rel_poly R) poly_of_list poly_of_list"
  unfolding poly_of_list_def by transfer_prover

lemma degree_transfer [transfer_rule]:
  assumes [transfer_rule]: "R 0 0" "bi_unique R"
  shows "rel_fun (rel_poly R) (=) degree degree"
proof
  fix p q
  assume *: "rel_poly R p q"
  with assms have "coeff p i = 0  $\longleftrightarrow$  coeff q i = 0" for i
    unfolding rel_poly_def rel_fun_def bi_unique_def by metis
  thus "degree p = degree q"
    using antisym_degree_le coeff_eq_0 by metis
qed

lemma coeffs_transfer [transfer_rule]:
  assumes [transfer_rule]: "R 0 0" "bi_unique R"
  shows "rel_fun (rel_poly R) (list_all2 R) coeffs coeffs"
proof
  fix p q
  assume [transfer_rule]: "rel_poly R p q"
  have "degree p = degree q"
    by transfer_prover
  show "list_all2 R (coeffs p) (coeffs q)"
    unfolding coeffs_def by transfer_prover
qed

lemma times_poly_transfer [transfer_rule]:
  assumes [transfer_rule]: "rel_fun R (rel_fun R R) (+) (+)"
    "rel_fun R (rel_fun R R) (*) (*)" "R 0 0" "bi_unique
R"
  shows "rel_fun (rel_poly R) (rel_fun (rel_poly R) (rel_poly R)) (*)
(*)"
  unfolding times_poly_def fold_coeffs_def by transfer_prover

```

```

lemma dvd_poly_transfer [transfer_rule]:
  assumes [transfer_rule]: "rel_fun R (rel_fun R R) (+) (+)"
                        "rel_fun R (rel_fun R R) (*) (*)" "R 0 0" "bi_unique
R" "bi_total R"
  shows "rel_fun (rel_poly R) (rel_fun (rel_poly R) (=)) (dvd) (dvd)"
  unfolding dvd_def by transfer_prover

lemma poly_transfer [transfer_rule]:
  assumes [transfer_rule]: "rel_fun R (rel_fun R R) (+) (+)"
                        "rel_fun R (rel_fun R R) (*) (*)" "R 0 0" "bi_unique
R"
  shows "rel_fun (rel_poly R) (rel_fun R R) poly poly"
  unfolding poly_def horner_sum_foldr by transfer_prover

lemma pcompose_transfer [transfer_rule]:
  assumes [transfer_rule]: "rel_fun R (rel_fun R R) (+) (+)"
                        "rel_fun R (rel_fun R R) (*) (*)" "R 0 0" "bi_unique
R"
  shows "rel_fun (rel_poly R) (rel_fun (rel_poly R) (rel_poly R)) pcompose
pcompose"
  unfolding pcompose_def fold_coeffs_def by transfer_prover

lemma order_0_right: "order x 0 = Least ( $\lambda$ _. False)"
  unfolding order_def by simp

lemma order_poly_transfer [transfer_rule]:
  assumes [transfer_rule]:
    "rel_fun R (rel_fun R R) (+) (+)" "rel_fun R (rel_fun R R) (*) (*)"
    "rel_fun R R uminus uminus"
    "R 0 0" "R 1 1" "bi_unique R" "bi_total R" "R x y" "rel_poly R p q"
  shows "order x p = order y q"
  unfolding order_def by transfer_prover

end

```

2 Missing Library Material

```

theory Chebyshev_Polynomials_Library
  imports "HOL-Computational_Algebra.Polynomial" "HOL-Library.FuncSet"
begin

```

The following two lemmas give a full characterisation of the *filter* function: The list *filter P xs* is the only list *ys* for which there exists a strictly increasing function $f : \{0, \dots, |ys| - 1\} \rightarrow \{0, \dots, |xs| - 1\}$ such that:

- $ys_i = xs_{f(i)}$

- $P(xs_i) \longleftrightarrow \exists j < n. f(j) = i$, i.e. the range of f are precisely the indices of the elements of xs that satisfy P .

```

lemma filterE:
  fixes P :: "'a  $\Rightarrow$  bool" and xs :: "'a list"
  assumes "length (filter P xs) = n"
  obtains f :: "nat  $\Rightarrow$  nat" where
    "strict_mono_on {.. $n$ } f"
    " $\bigwedge i. i < n \implies f\ i < \text{length}\ xs$ "
    " $\bigwedge i. i < n \implies \text{filter}\ P\ xs\ !\ i = xs\ !\ f\ i$ "
    " $\bigwedge i. i < \text{length}\ xs \implies P\ (xs\ !\ i) \longleftrightarrow (\exists j. j < n \wedge f\ j = i)$ "
  using assms(1)
proof (induction xs arbitrary: n thesis)
  case Nil
  thus ?case
    using that[of " $\lambda_. 0$ "] by auto
next
  case (Cons x xs)
  define n' where "n' = (if P x then n - 1 else n)"
  obtain f :: "nat  $\Rightarrow$  nat" where f:
    "strict_mono_on {.. $n'$ } f"
    " $\bigwedge i. i < n' \implies f\ i < \text{length}\ xs$ "
    " $\bigwedge i. i < n' \implies \text{filter}\ P\ xs\ !\ i = xs\ !\ f\ i$ "
    " $\bigwedge i. i < \text{length}\ xs \implies P\ (xs\ !\ i) \longleftrightarrow (\exists j. j < n' \wedge f\ j = i)$ "
  proof (rule Cons.IH[where n = n'])
    show "length (filter P xs) = n'"
      using Cons.prem(2) by (auto simp: n'_def)
  qed auto
  define f' where "f' = ( $\lambda i. \text{if}\ P\ x\ \text{then}\ \text{case}\ i\ \text{of}\ 0 \Rightarrow 0 \mid \text{Suc}\ j \Rightarrow \text{Suc}\ (f\ j)\ \text{else}\ \text{Suc}\ (f\ i)$ )"

  show ?case
  proof (rule Cons.prem(1))
    show "strict_mono_on {.. $n$ } f'"
      by (auto simp: f'_def strict_mono_on_def n'_def strict_mono_onD[OF
f(1)] split: nat.splits)
    show "f' i < length (x # xs)" if "i < n" for i
      using that f(2) by (auto simp: f'_def n'_def split: nat.splits)
    show "filter P (x # xs) ! i = (x # xs) ! f' i" if "i < n" for i
      using that f(3) by (auto simp: f'_def n'_def split: nat.splits)
    show "P ((x # xs) ! i)  $\longleftrightarrow$  ( $\exists j < n. f'\ j = i$ )" if "i < length (x #
xs)" for i
    proof (cases i)
      case [simp]: 0
      show ?thesis using that Cons.prem(2)
        by (auto simp: f'_def intro!: exI[of _ 0])
    next
      case [simp]: (Suc i')
      have "P ((x # xs) ! i)  $\longleftrightarrow$  P (xs ! i')"

```



```

    by simp
  also have "...  $\longleftrightarrow$  ( $\exists j < n'. f j = i'$ )"
    using that by (subst f(4)) simp_all
  also have "...  $\longleftrightarrow$   $\{j \in \{..<n'\}. f j = i'\} \neq \{\}$ "
    by blast
  also have "bij_betw ( $\lambda j. \text{if } P x \text{ then } j+1 \text{ else } j$ )  $\{j \in \{..<n'\}. f j = i'\}$ 
 $\{j \in \{..<n'\}. f' j = i\}$ "
  proof (intro bij_betwI[of _ _ _ " $\lambda j. \text{if } P x \text{ then } j-1 \text{ else } j$ "], goal_cases)
    case 2
    have "(if  $P x$  then  $j - 1$  else  $j$ )  $< n'$ "
      if " $j < n$ " "f' j = i" for j
      using that by (auto simp: n'_def f'_def split: nat.splits)
    moreover have "f (if  $P x$  then  $j - 1$  else  $j$ ) = i'" if " $j < n$ "
    "f' j = i" for j
      using that by (auto simp: n'_def f'_def split: nat.splits if_splits)
    ultimately show ?case by auto
  qed (auto simp: n'_def f'_def split: nat.splits)
  hence " $\{j \in \{..<n'\}. f j = i'\} \neq \{\} \longleftrightarrow \{j \in \{..<n'\}. f' j = i\} \neq \{\}$ "
    unfolding bij_betw_def by blast
  also have "...  $\longleftrightarrow$  ( $\exists j < n. f' j = i$ )"
    by auto
  finally show ?thesis .
qed
qed
qed

```

The following lemma shows the uniqueness of the above property. It is very useful for finding a “closed form” for *filter P xs* in some concrete situation. For example, if we know that exactly every other element of *xs* satisfies *P*, we can use it to prove that *filter P xs = map ((* 2) [0..*length xs div 2*]*

```

lemma filter_eqI:
  fixes f :: "nat  $\Rightarrow$  nat" and xs ys :: "'a list"
  defines "n  $\equiv$  length ys"
  assumes "strict_mono_on  $\{..<n\}$  f"
  assumes " $\bigwedge i. i < n \implies f i < \text{length } xs$ "
  assumes " $\bigwedge i. i < n \implies ys ! i = xs ! f i$ "
  assumes " $\bigwedge i. i < \text{length } xs \implies P (xs ! i) \longleftrightarrow (\exists j. j < n \wedge f j = i)$ "
  shows "filter P xs = ys"
  using assms(2-) unfolding n_def
proof (induction xs arbitrary: ys f)
  case Nil
  thus ?case by auto
next
  case (Cons x xs ys f)
  show ?case
  proof (cases "P x")

```

```

case False
have "filter P xs = ys"
proof (rule Cons.IH)
  have pos: "f i > 0" if "i < length ys" for i
    using Cons.prem(4)[of "f i"] Cons.prem(2,3)[of i] that False
    by (auto intro!: Nat.gr0I)
  show "strict_mono_on {..

```

```

      fix i j assume ij: "i ∈ {.. $\text{length (tl ys)}$ }" "j ∈ {.. $\text{length (tl ys)}$ }" "i < j"
      from ij have "Suc i < length ys" "Suc j < length ys"
      by auto
      thus "f' i < f' j"
      using strict_mono_onD[OF Cons.prem(1), of "Suc i" "Suc j"]
      pos[of "Suc i"] pos[of "Suc j"] <ys ≠ []> <i < j>
      by (auto simp: strict_mono_on_def diff_less_mono f'_def)
    qed
    show "f' i < length xs" and "tl ys ! i = xs ! f' i" if "i < length (tl ys)" for i
    proof -
      have "Suc i < length ys"
      using that by auto
      thus "f' i < length xs"
      using Cons.prem(2)[of "Suc i"] pos[of "Suc i"] that by (auto simp: f'_def)
      show "tl ys ! i = xs ! f' i"
      using <Suc i < length ys> that Cons.prem(3)[of "Suc i"] pos[of "Suc i"]
      by (auto simp: nth_tl nth_Cons f'_def split: nat.splits)
    qed
    show "P (xs ! i) ↔ (∃j<length (tl ys). f' j = i)" if "i < length xs" for i
    proof -
      have "P (xs ! i) ↔ P ((x # xs) ! Suc i)"
      by simp
      also have "... ↔ {j ∈ {.. $\text{length ys}$ }. f j = Suc i} ≠ {}"
      using that by (subst Cons.prem(4)) auto
      also have "bij_betw (λx. x - 1) {j ∈ {.. $\text{length ys}$ }. f j = Suc i}
      {j ∈ {.. $\text{length (tl ys)}$ }. f' j = i}"
      by (rule bij_betwI[of _ _ _ Suc])
      (auto simp: f'_def Suc_diff_Suc f_eq_Suc_imp_pos diff_less_mono Suc_leI pos)
      hence "{j ∈ {.. $\text{length ys}$ }. f j = Suc i} ≠ {} ↔ {j ∈ {.. $\text{length (tl ys)}$ }. f' j = i} ≠ {}"
      unfolding bij_betw_def by blast
      also have "... ↔ (∃j<length (tl ys). f' j = i)"
      by blast
      finally show ?thesis .
    qed
  qed
  moreover have "hd ys = x"
  using True <f 0 = 0> <ys ≠ []> Cons.prem(3)[of 0] by (auto simp: hd_conv_nth)
  ultimately show ?thesis
  using <ys ≠ []> True by force
qed

```

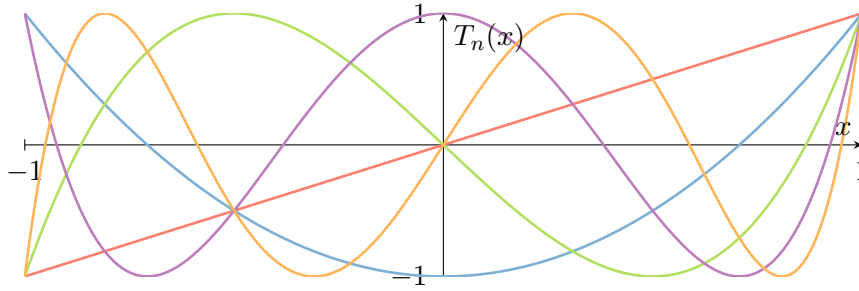


Figure 1: Some of the Chebyshev polynomials of the first kind, T_1 to T_5 .

qed

lemma filter_eq_iff:

```
"filter P xs = ys  $\longleftrightarrow$ 
  ( $\exists$ f. strict_mono_on {.. $\text{length}$  ys} f  $\wedge$ 
    ( $\forall$ i< $\text{length}$  ys. f i <  $\text{length}$  xs  $\wedge$  ys ! i = xs ! f i)  $\wedge$ 
    ( $\forall$ i< $\text{length}$  xs. P (xs ! i)  $\longleftrightarrow$  ( $\exists$ j. j <  $\text{length}$  ys  $\wedge$  f j = i)))"
(is "?lhs = ?rhs")
```

proof

show ?rhs if ?lhs

unfolding that [symmetric] by (rule filterE[OF refl, of P xs]) blast

show ?lhs if ?rhs

using that filter_eqI[of ys _ xs P] by blast

qed

end

3 Chebyshev Polynomials

theory Chebyshev_Polynomials

imports

"HOL-Analysis.Analysis"

"HOL-Real_Asymp.Real_Asymp"

"HOL-Computational_Algebra.Formal_Laurent_Series"

"Polynomial_Interpolation.Ring_Hom_Poly"

"Descartes_Sign_Rule.Descartes_Sign_Rule"

Polynomial_Transfer

Chebyshev_Polynomials_Library

begin

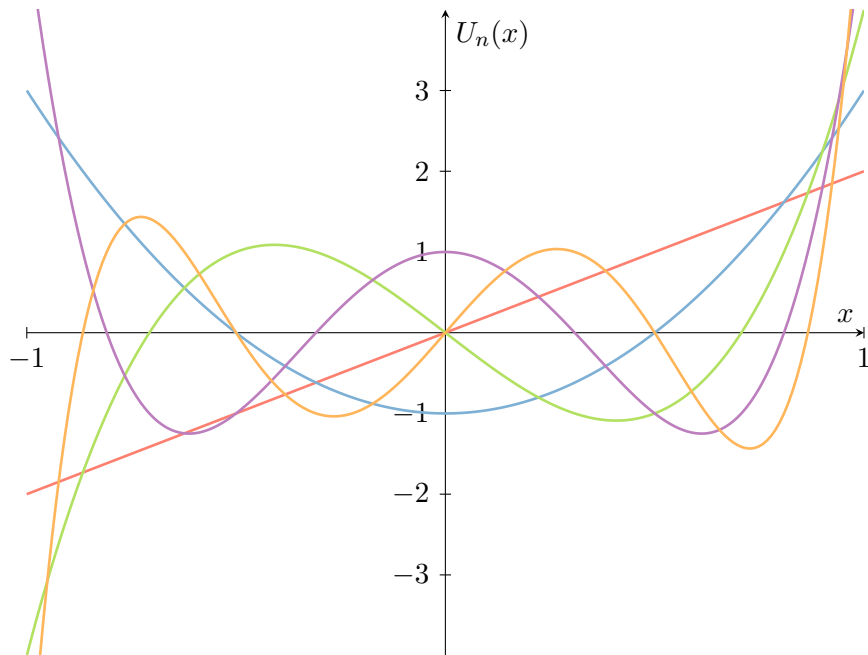


Figure 2: Some of the Chebyshev polynomials of the second kind, U_1 to U_5 .

3.1 Definition

We choose the recursive definition of T_n and U_n and do some setup to define both of them at once.

```

locale gen_cheb_poly =
  fixes c :: "'a :: comm_ring_1"
begin

fun f :: "nat  $\Rightarrow$  'a  $\Rightarrow$  'a" where
  "f 0 x = 1"
| "f (Suc 0) x = c * x"
| "f (Suc (Suc n)) x = 2 * x * f (Suc n) x - f n x"

fun P :: "nat  $\Rightarrow$  ('a :: comm_ring_1) poly" where
  "P 0 = 1"
| "P (Suc 0) = [:0, c:]"
| "P (Suc (Suc n)) = [:0, 2:] * P (Suc n) - P n"

lemma eval [simp]: "poly (P n) x = f n x"
  by (induction n rule: P.induct) simp_all

lemma eval_0:
  "f n 0 = (if odd n then 0 else (-1) ^ (n div 2))"

```

```

    by (induction n rule: induct_nat_012) auto

lemma eval_1 [simp]:
  "f n 1 = of_nat n * (c - 1) + 1"
proof (induction n rule: induct_nat_012)
  case (ge2 n)
  show ?case
    by (auto simp: ge2.IH algebra_simps)
qed auto

lemma uminus [simp]: "f n (-x) = (-1) ^ n * f n x"
  by (induction n rule: P.induct) (simp_all add: algebra_simps)

lemma pcompose_minus: "pcompose (P n) (monom (-1) 1) = (-1) ^ n * P n"
  by (induction n rule: induct_nat_012)
    (simp_all add: pcompose_diff pcompose_uminus pcompose_smult one_pCons
      poly_const_pow algebra_simps monom_altdef)

lemma degree_le: "degree (P n) ≤ n"
proof -
  have "i > n ⇒ coeff (P n) i = 0" for i
  by (induction n arbitrary: i rule: P.induct)
    (auto simp: coeff_pCons split: nat.splits)
  thus ?thesis
    using degree_le by blast
qed

lemma lead_coeff:
  "coeff (P n) n = (if n = 0 then 1 else c * 2 ^ (n - 1))"
proof (induction n rule: P.induct)
  case (3 n)
  thus ?case
    using degree_le[of n] by (auto simp: coeff_eq_0 algebra_simps)
qed auto

lemma degree_eq:
  "c * 2 ^ (n - 1) ≠ 0 ⇒ degree (P n :: 'a poly) = n"
  using lead_coeff[of n] degree_le[of n]
  by (metis le_degree nle_le one_neq_zero)

lemmas [simp del] = f.simps(3) P.simps(3)

end

```

The two related constants *Cheb_poly* and *cheb_poly* denote the n -th Chebyshev polynomial of the first kind T_n and its interpretation as a function. We make the definition polymorphic so that it works on every commutative ring; however, many results will only hold for rings (or even only fields) of characteristic 0.

```

definition cheb_poly :: "nat  $\Rightarrow$  'a :: comm_ring_1  $\Rightarrow$  'a" where
  "cheb_poly = gen_cheb_poly.f 1"

definition Cheb_poly :: "nat  $\Rightarrow$  'a :: comm_ring_1 poly" where
  "Cheb_poly = gen_cheb_poly.P 1"

interpretation cheb_poly: gen_cheb_poly 1
  rewrites "gen_cheb_poly.f 1  $\equiv$  cheb_poly" and "gen_cheb_poly.P 1 = Cheb_poly"
  and " $\bigwedge x :: 'a. 1 * x = x$ "
  and " $\bigwedge n. \text{of\_nat } n * (1 - 1 :: 'a) + 1 = 1$ "
  by unfold_locales (simp_all add: cheb_poly_def Cheb_poly_def)

lemmas cheb_poly_simps [code] = cheb_poly.f_simps
lemmas Cheb_poly_simps [code] = cheb_poly.P_simps

lemma Cheb_poly_of_int: "of_int_poly (Cheb_poly n) = Cheb_poly n"
  by (induction n rule: induct_nat_012) (simp_all add: hom_distrib Cheb_poly_simps)

lemma degree_Cheb_poly [simp]:
  "degree (Cheb_poly n :: 'a :: {idom, ring_char_0} poly) = n"
  by (rule cheb_poly.degree_eq) auto

lemma lead_coeff_Cheb_poly [simp]:
  "lead_coeff (Cheb_poly n :: 'a :: {idom, ring_char_0} poly) = 2 ^ (n-1)"
  unfolding degree_Cheb_poly by (subst cheb_poly.lead_coeff) auto

lemma Cheb_poly_nonzero [simp]: "Cheb_poly n  $\neq$  0"
  by (metis cheb_poly.eval cheb_poly.eval_1 one_neq_zero poly_0)

lemma continuous_cheb_poly [continuous_intros]:
  fixes f :: "'b :: topological_space  $\Rightarrow$  'a :: {real_normed_algebra_1, comm_ring_1}"
  shows "continuous_on A f  $\implies$  continuous_on A ( $\lambda x. \text{cheb\_poly } n (f x)$ )"
  unfolding cheb_poly.eval [symmetric]
  by (induction n rule: induct_nat_012) (auto intro!: continuous_intros simp: cheb_poly_simps)

Similarly, we introduce two constants for  $U_n$ .

definition cheb_poly' :: "nat  $\Rightarrow$  'a :: comm_ring_1  $\Rightarrow$  'a" where
  "cheb_poly' = gen_cheb_poly.f 2"

definition Cheb_poly' :: "nat  $\Rightarrow$  'a :: comm_ring_1 poly" where
  "Cheb_poly' = gen_cheb_poly.P 2"

interpretation cheb_poly': gen_cheb_poly 2
  rewrites "gen_cheb_poly.f 2  $\equiv$  cheb_poly'" and "gen_cheb_poly.P 2 = Cheb_poly'"
  and " $\bigwedge n. \text{of\_nat } n * (2 - 1 :: 'a) + 1 = \text{of\_nat } (\text{Suc } n)$ "
  by unfold_locales (simp_all add: cheb_poly'_def Cheb_poly'_def)

```

```

lemmas cheb_poly'_simps [code] = cheb_poly'.f.simps
lemmas Cheb_poly'_simps [code] = cheb_poly'.P.simps

lemma Cheb_poly'_of_int: "of_int_poly (Cheb_poly' n) = Cheb_poly' n"
  by (induction n rule: induct_nat_012) (simp_all add: hom_distribs Cheb_poly'_simps)

lemma degree_Cheb_poly' [simp]:
  "degree (Cheb_poly' n :: 'a :: {idom, ring_char_0} poly) = n"
  by (rule cheb_poly'.degree_eq) auto

lemma lead_coeff_Cheb_poly' [simp]:
  "lead_coeff (Cheb_poly' n :: 'a :: {idom, ring_char_0} poly) = 2 ^ n"
  unfolding degree_Cheb_poly'
  by (subst cheb_poly'.lead_coeff; cases n) auto

lemma Cheb_poly_nonzero' [simp]: "Cheb_poly' n ≠ (0 :: 'a :: {comm_ring_1,
ring_char_0} poly)"
proof -
  have "poly (Cheb_poly' n) 1 = (of_nat (Suc n) :: 'a)"
    by simp
  also have "... ≠ 0"
    using of_nat_neq_0 by blast
  finally show ?thesis
    by force
qed

lemma continuous_cheb_poly' [continuous_intros]:
  fixes f :: "'b :: topological_space ⇒ 'a :: {real_normed_algebra_1,
comm_ring_1}"
  shows "continuous_on A f ⇒ continuous_on A (λx. cheb_poly' n (f x))"
  by (induction n rule: induct_nat_012) (auto intro!: continuous_intros
simp: cheb_poly'_simps)

```

3.2 Relation to trigonometric functions

Consider the multiple angle formulas for the cosine function:

$$\begin{aligned}
\cos 1x &= \cos x \\
\cos 2x &= 1 + 2 \cos^2 x \\
\cos 3x &= -3 \cos x + 4 \cos^3 x \\
\cos 4x &= 1 - 8 \cos^2 x + 8 \cos^4 x
\end{aligned}$$

It seems that for any $n \in \mathbb{N}$, we can write $\cos(nx)$ as a sum of powers $\cos^i x$ for $0 \leq i \leq n$, i.e. as a polynomial in $\cos x$ of degree n . It turns out that this polynomial is exactly T_n . This can also serve as an alternative, trigonometric definition of T_n .

Proving it is a simple induction:

```

lemma cheb_poly_cos [simp]:
  fixes x :: "'a :: {banach, real_normed_field}"
  shows "cheb_poly n (cos x) = cos (of_nat n * x)"
proof (induction n rule: induct_nat_012)
  case (ge2 n)
  have [simp]: "cos (x * 2) = 2 * (cos x)^2 - 1" "sin (x * 2) = 2 * sin
x * cos x"
    using cos_double_cos[of x] sin_double[of x] by (simp_all add: mult_ac)
  show ?case
    by (simp add: ge2 cheb_poly_simps algebra_simps cos_add power2_eq_square)
qed simp_all

```

If we look at the multiple angular formulae for the sine function, we see a similar pattern:

$$\begin{aligned} \sin 1x &= \sin x \\ \sin 2x &= 2 \sin x \cos x \\ \sin 3x &= \sin x(-1 + 4 \cos^2 x) \\ \sin 4x &= \sin x(-4 \cos x + 8 \cos^3 x) \end{aligned}$$

It seems that $\sin nx / \sin x$ can be expressed as a polynomial in $\cos x$ of degree $n - 1$. This polynomial turns out to be exactly U_{n-1} .

```

lemma cheb_poly'_cos:
  fixes x :: "'a :: {banach, real_normed_field}"
  shows "cheb_poly' n (cos x) * sin x = sin (of_nat (n+1) * x)"
proof (induction n rule: induct_nat_012)
  case (ge2 n)
  have [simp]: "sin x * (sin x * t) = (1 - cos x ^ 2) * t" for x t ::
'a
    using sin_squared_eq[of x] by algebra
  have "cheb_poly' (Suc (Suc n)) (cos x) * sin x =
    2 * cos x * (cheb_poly' (Suc n) (cos x) * sin x) - cheb_poly'
n (cos x) * sin x"
    by (simp add: algebra_simps cheb_poly'_simps)
  also have "... = 2 * cos x * sin (of_nat (Suc n + 1) * x) - sin (of_nat
(n + 1) * x)"
    by (simp only: ge2.IH)
  also have "... - sin (of_nat (Suc (Suc n) + 1) * x) = 0"
    by (simp add: algebra_simps sin_add cos_add power2_eq_square power3_eq_cube
sin_multiple_reduce cos_multiple_reduce)
  finally show ?case by simp
qed (auto simp: sin_double)

```

```

lemma cheb_poly_conv_cos:
  assumes "|x::real| ≤ 1"

```

```

shows "cheb_poly n x = cos (n * arccos x)"
using cheb_poly_cos[of n "arccos x"] assms by simp

lemma cheb_poly'_cos':
  fixes x :: "'a :: {real_normed_field, banach}"
  shows "sin x ≠ 0 ⇒ cheb_poly' n (cos x) = sin (of_nat (n+1) * x)
/ sin x"
  using cheb_poly'_cos[of n x] by (auto simp: field_simps)

lemma cheb_poly'_conv_cos:
  assumes "|x::real| < 1"
  shows "cheb_poly' n x = sin (real (n+1) * arccos x) / sqrt (1 - x^2)"
proof -
  define y where "y = arccos x"
  have x: "cos y = x"
    unfolding y_def using assms cos_arccos_abs by fastforce
  have "x ^ 2 ≠ 1"
    using assms by (subst abs_square_eq_1) auto
  hence y: "sin y ≠ 0"
    using assms by (simp add: sin_arccos_abs y_def)
  have "cheb_poly' n (cos y) = sin ((1 + real n) * y) / sin y"
    using y by (subst cheb_poly'_cos') auto
  also have "sin y = sqrt (1 - x^2)"
    unfolding y_def using assms by (subst sin_arccos_abs) auto
  finally show ?thesis
    using x by (simp add: x y_def)
qed

lemma cos_multiple:
  fixes x :: "'a :: {banach, real_normed_field}"
  shows "cos (numeral n * x) = poly (Cheb_poly (numeral n)) (cos x)"
  using cheb_poly_cos[of "numeral n" x] unfolding of_nat_numeral by simp

lemma sin_multiple:
  fixes x :: "'a :: {banach, real_normed_field}"
  shows "sin (numeral n * x) = sin x * poly (Cheb_poly' (pred_numeral
n)) (cos x)"
  by (metis Suc_eq_plus1 cheb_poly'.eval cheb_poly'_cos mult.commute numeral_eq_Suc
of_nat_numeral)

Example application: quadruple-angle formulas for sin and cos:

lemma cos_quadruple:
  fixes x :: "'a :: {banach, real_normed_field}"
  shows "cos (4 * x) = 8 * cos x ^ 4 - 8 * cos x ^ 2 + 1"
  by (subst cos_multiple)
  (simp add: eval_nat_numeral Cheb_poly_simps algebra_simps del: cheb_poly.eval)

lemma sin_quadruple:

```

```

fixes x :: "'a :: {banach, real_normed_field}"
shows "sin (4 * x) = sin x * (8 * cos x ^ 3 - 4 * cos x)"
by (subst sin_multiple)
   (simp add: eval_nat_numeral Cheb_poly'_simps algebra_simps del: cheb_poly'.eval)

```

3.3 Relation to hyperbolic functions

```

lemma cheb_poly_cosh [simp]:
  fixes x :: "'a :: {banach, real_normed_field}"
  shows "cheb_poly n (cosh x) = cosh (of_nat n * x)"
proof (induction n rule: induct_nat_012)
  case (ge2 n)
  have [simp]: "cosh (x * 2) = 2 * (cosh x)^2 - 1" "sinh (x * 2) = 2 *
sinh x * cosh x"
  using cosh_double_cosh[of x] sinh_double[of x] by (simp_all add: mult_ac)
  show ?case
  by (simp add: ge2 cheb_poly_simps algebra_simps cosh_add power2_eq_square)
qed simp_all

```

```

lemma cheb_poly'_cosh:
  fixes x :: "'a :: {real_normed_field, banach}"
  shows "cheb_poly' n (cosh x) * sinh x = sinh (of_nat (n+1) * x)"
proof (induction n rule: induct_nat_012)
  case (ge2 n)
  have [simp]: "sinh x * (sinh x * t) = (cosh x ^ 2 - 1) * t" for x t
  :: 'a
  using sinh_square_eq[of x] by algebra
  have "cheb_poly' (Suc (Suc n)) (cosh x) * sinh x =
2 * cosh x * (cheb_poly' (Suc n) (cosh x) * sinh x) - cheb_poly'
n (cosh x) * sinh x"
  by (simp add: algebra_simps cheb_poly'_simps)
  also have "... = 2 * cosh x * sinh (of_nat (Suc n + 1) * x) - sinh (of_nat
(n + 1) * x)"
  by (simp only: ge2.IH)
  also have "... - sinh (of_nat (Suc (Suc n) + 1) * x) = 0"
  by (simp add: algebra_simps sinh_add cosh_add power2_eq_square power3_eq_cube
sinh_multiple_reduce cosh_multiple_reduce)
  finally show ?case by simp
qed (auto simp: sinh_double)

```

```

lemma cheb_poly_conv_cosh:
  assumes "(x :: real) ≥ 1"
  shows "cheb_poly n x = cosh (n * arcosh x)"
using cheb_poly_cosh[of n "arcosh x"] assms
by (simp del: cheb_poly_cosh)

```

```

lemma cheb_poly'_cosh':
  fixes x :: "'a :: {real_normed_field, banach}"
  shows "sinh x ≠ 0 ⇒ cheb_poly' n (cosh x) = sinh (of_nat (n+1) *

```

```

x) / sinh x"
  using cheb_poly'_cosh[of n x] by (auto simp: field_simps)

lemma cheb_poly'_conv_cosh:
  assumes "x > (1 :: real)"
  shows "cheb_poly' n x = sinh (real (n+1) * arcosh x) / sqrt (x2 - 1)"
proof -
  have "x2 ≠ 1"
  using assms by (simp add: power2_eq_1_iff)
  hence "cheb_poly' n (cosh (arcosh x)) = sinh ((1 + real n) * arcosh x) / sqrt (x2 - 1)"
  using assms by (subst cheb_poly'_cosh') (auto simp: sinh_arcosh_real)
  thus ?thesis
  using assms by simp
qed

```

3.4 Roots

T_n has n distinct real roots, namely:

$$x_k = \cos\left(\frac{2k+1}{2n}\pi\right)$$

These are called the *Chebyshev nodes* of degree n .

definition *cheb_node* :: "nat ⇒ nat ⇒ real" where
 "cheb_node n k = cos (real (2*k+1) / real (2*n) * pi)"

```

lemma cheb_poly_cheb_node [simp]:
  assumes "k < n"
  shows "cheb_poly n (cheb_node n k) = 0"
proof -
  have "cheb_poly n (cheb_node n k) = cos ((1 + 2 * real k) / 2 * pi)"
  using assms by (simp add: cheb_node_def)
  also have "(1 + 2 * real k) / 2 * pi = pi * real (Suc (2 * k)) / 2"
  by (simp add: field_simps)
  also have "cos ... = 0"
  by (rule cos_pi_eq_zero)
  finally show ?thesis .
qed

```

lemma *strict_antimono_cheb_node*: "monotone_on {.. n } (<) (>) (cheb_node n)"

```

  unfolding cheb_node_def
proof (intro monotone_onI cos_monotone_0_pi)
  fix k l assume kl: "k ∈ {.. $n$ }" "l ∈ {.. $n$ }"
  have "real (2 * l + 1) / real (2 * n) * pi ≤ 1 * pi"
  by (intro mult_right_mono; use kl in simp; fail)
  thus "real (2 * l + 1) / real (2 * n) * pi ≤ pi"

```

by simp
qed (auto simp: field_simps)

lemma cheb_node_pos_iff:

assumes k: "k < n"

shows "cheb_node n k > 0 \longleftrightarrow k < n div 2"

proof -

have "(1 + 2 * real k) / (2 * real n) * pi \leq 1 * pi"

by (intro mult_right_mono) (use k in auto)

hence "cos ((1 + 2 * real k) * pi / (2 * real n)) > cos (pi / 2) \longleftrightarrow
(1 + 2 * real k) / real n * pi < 1 * pi"

by (subst cos_mono_less_eq) auto

also have "... \longleftrightarrow (1 + 2 * real k) / real n < 1"

using pi_gt_zero by (subst mult_less_cancel_right) (auto simp del: pi_gt_zero)

also have "((1 + 2 * real k) / real n < 1) \longleftrightarrow 1 + 2 * real k < real n"

using k by (auto simp: field_simps)

also have "... \longleftrightarrow k < n div 2"

by linarith

finally show "cheb_node n k > 0 \longleftrightarrow k < n div 2"

by (simp add: cheb_node_def)

qed

lemma cheb_poly_roots_bij_betw:

"bij_betw (cheb_node n) {.. n } {x. cheb_poly n x = 0}"

proof -

have inj: "inj_on (cheb_node n) {.. n }" (is "inj_on ?h _")

using strict_antimono_cheb_node[of n] unfolding strict_antimono_iff_antimono
by blast

have "cheb_node n ' {.. n } = {x. cheb_poly n x = 0}"

proof (rule card_seteq)

have "finite {x. poly (Cheb_poly n) (x::real) = 0}"

by (intro poly_roots_finite) auto

thus "finite {x. cheb_poly n (x::real) = 0}" by simp

next

show "cheb_node n ' {.. n } \subseteq {x. cheb_poly n x = 0}"

by auto

next

have "{x. cheb_poly n x = 0} = {x. poly (Cheb_poly n) (x::real) = 0}" by simp

also have "card ... \leq degree (Cheb_poly n :: real poly)"

by (intro poly_roots_degree) auto

also have "... = n" by simp

also have "n = card (cheb_node n ' {.. n })"

using inj by (subst card_image) auto

finally show "card {x::real. cheb_poly n x = 0} \leq card (cheb_node n ' {.. n })" .

qed

with inj show ?thesis
unfolding bij_betw_def by blast

qed

lemma card_cheb_poly_roots: "card {x::real. cheb_poly n x = 0} = n"
using bij_betw_same_card[OF cheb_poly_roots_bij_betw[of n]] by simp

It is easy to see that all the Chebyshev nodes have order 1 as roots of T_n .

lemma order_Cheb_poly_cheb_node [simp]:

assumes "k < n"

shows "order (cheb_node n k) (Cheb_poly n) = 1"

proof -

have "($\sum (x::real) \mid \text{cheb_poly } n \ x = 0. \text{ order } x \ (\text{Cheb_poly } n)$) $\leq n$ "

using sum_order_le_degree[of "Cheb_poly n :: real poly"] by simp

also have "($\sum (x::real) \mid \text{cheb_poly } n \ x = 0. \text{ order } x \ (\text{Cheb_poly } n)$)

=

($\sum k < n. \text{ order } (\text{cheb_node } n \ k) \ (\text{Cheb_poly } n)$)"

by (rule sum.reindex_bij_betw [symmetric], rule cheb_poly_roots_bij_betw)

finally have "($\sum k < n. \text{ order } (\text{cheb_node } n \ k) \ (\text{Cheb_poly } n)$) $\leq n$ ".

have "($\sum l \in \{..<n\} - \{k\}. 1 :: \text{nat}$) $\leq (\sum l \in \{..<n\} - \{k\}. \text{ order } (\text{cheb_node } n \ l) \ (\text{Cheb_poly } n))$ "

by (intro sum_mono) (auto simp: Suc_le_eq order_gt_0_iff)

also have "... + order (cheb_node n k) (Cheb_poly n) =

($\sum l \in \text{insert } k \ (\{..<n\} - \{k\}). \text{ order } (\text{cheb_node } n \ l) \ (\text{Cheb_poly } n)$)"

n))"

by (subst sum.insert) auto

also have "insert k ($\{..<n\} - \{k\}$) = $\{..<n\}$ "

using assms by auto

also have "($\sum k < n. \text{ order } (\text{cheb_node } n \ k) \ (\text{Cheb_poly } n)$) $\leq n$ "

by fact

finally have "order (cheb_node n k) (Cheb_poly n) ≤ 1 "

using assms by simp

moreover have "order (cheb_node n k) (Cheb_poly n) > 0 "

using assms by (auto simp: order_gt_0_iff)

ultimately show ?thesis

by linarith

qed

lemma order_Cheb_poly [simp]:

assumes "poly (Cheb_poly n) (x :: real) = 0"

shows "order x (Cheb_poly n) = 1"

proof -

have " $x \in \{x. \text{ poly } (\text{Cheb_poly } n) \ x = 0\}$ "

using assms by simp

also have "... = cheb_node n ' $\{..<n\}$ "

using cheb_poly_roots_bij_betw assms by (auto simp: bij_betw_def)

```

    finally show ?thesis
      by auto
qed

```

This also means that T_n is square-free. We only show this for the case where we view T_n as a real polynomial, but this also holds in every other reasonable ring since \mathbb{R} is a splitting field of T_n (as we have just shown). However, we chose not to do this here.

```

lemma rsquarefree_Cheb_poly_real: "rsquarefree (Cheb_poly n :: real poly)"
  unfolding rsquarefree_def by (auto simp: order_eq_0_iff)

```

Similarly, the n distinct real roots of U_n are:

$$y_i = \cos\left(\frac{k+1}{n+1}\pi\right)$$

```

definition cheb_node' :: "nat ⇒ nat ⇒ real" where
  "cheb_node' n k = cos (real (k+1) / real (n+1) * pi)"

```

```

lemma cheb_poly'_cheb_node' [simp]:

```

```

  assumes "k < n"

```

```

  shows "cheb_poly' n (cheb_node' n k) = 0"

```

```

proof -

```

```

  define x where "x = real (k + 1) / real (n + 1)"

```

```

  have x: "x ∈ {0<..<1}"

```

```

    using assms by (auto simp: x_def)

```

```

  have "cheb_poly' n (cos (x * pi)) * sin (x * pi) = sin (real (n + 1)
* (x * pi))"

```

```

    using assms by (simp add: cheb_poly'_cos)

```

```

  also have "real (n + 1) * (x * pi) = real (k + 1) * pi"

```

```

    by (simp add: x_def)

```

```

  also have "sin ... = 0"

```

```

    by (rule sin_npi)

```

```

  finally have "cheb_poly' n (cheb_node' n k) * sin (x * pi) = 0"

```

```

    unfolding cheb_node'_def x_def by simp

```

```

  moreover have "sin (x * pi) > 0"

```

```

    by (intro sin_gt_zero) (use x in auto)

```

```

  ultimately show ?thesis

```

```

    by simp

```

```

qed

```

```

lemma strict_antimono_cheb_node': "monotone_on {..

```

```

  unfolding cheb_node'_def

```

```

proof (intro monotone_onI cos_monotone_0_pi)

```

```

  fix k l assume kl: "k ∈ {..

```

```

  have "real (l + 1) / real (n + 1) * pi ≤ 1 * pi"

```

```

    by (intro mult_right_mono; use kl in simp; fail)

```

```

  thus "real (l + 1) / real (n + 1) * pi ≤ pi"

```

```

    by simp
    assume "k < 1"
    show "real (k + 1) / real (n + 1) * pi < real (1 + 1) / real (n + 1)
* pi"
    using kl <k < 1> by (intro mult_strict_right_mono divide_strict_right_mono)
auto
qed (auto simp: field_simps)

lemma cheb_node'_pos_iff:
  assumes k: "k < n"
  shows "cheb_node' n k > 0  $\longleftrightarrow$  k < n div 2"
proof -
  have "real (k + 1) / real (n + 1) * pi  $\leq$  1 * pi"
    by (intro mult_right_mono) (use k in auto)
  hence "cos (real (k + 1) / real (n + 1) * pi) > cos (pi / 2)  $\longleftrightarrow$ 
    real (k + 1) / real (n + 1) * pi < 1 / 2 * pi"
    using assms by (subst cos_mono_less_eq) auto
  also have "...  $\longleftrightarrow$  real (k + 1) / real (n + 1) < 1 / 2"
    using pi_gt_zero by (subst mult_less_cancel_right) (auto simp del:
pi_gt_zero)
  also have "real (k + 1) / real (n + 1) < 1 / 2  $\longleftrightarrow$  2 * real k + 2 <
real n + 1"
    using k by (auto simp: field_simps)
  also have "...  $\longleftrightarrow$  k < n div 2"
    by linarith
  finally show "cheb_node' n k > 0  $\longleftrightarrow$  k < n div 2"
    by (simp add: cheb_node'_def)
qed

lemma cheb_poly'_roots_bij_betw:
  "bij_betw (cheb_node' n) {..\subseteq {x. cheb_poly' n x = 0}"
      by auto
  next
    have "{x. cheb_poly' n x = 0} = {x. poly (Cheb_poly' n) (x::real)
= 0}" by simp
    also have "card ...  $\leq$  degree (Cheb_poly' n :: real poly)"
      by (intro poly_roots_degree) auto
  qed

```



```

    also have "... = n" by simp
    also have "n = card (cheb_node' n ' {..

```

```

proof -
  have "x ∈ {x. poly (Cheb_poly' n) x = 0}"
    using assms by simp
  also have "... = cheb_node' n ' {...<n}"
    using cheb_poly'_roots_bij_betw assms by (auto simp: bij_betw_def)
  finally show ?thesis
    by auto
qed

```

```

lemma rsquarefree_Cheb_poly'_real: "rsquarefree (Cheb_poly' n :: real
poly)"
  unfolding rsquarefree_def by (auto simp: order_eq_0_iff)

```

3.5 Generating functions

T_n and U_n have the following rational generating functions:

$$\sum_{n=0}^{\infty} T_n(x)t^n = \frac{1-tx}{1-2tx+t^2} \quad \sum_{n=0}^{\infty} U_n(x)t^n = \frac{1}{1-2tx+t^2}$$

This is a simple consequence of the linear recurrence equations they satisfy (which we used as their definitions).

Due to some limitations coming from the type class structure, we cannot currently write this down nicely as an equation, but the following form is almost as good.

```

theorem Abs_fps_Cheb_poly:
  fixes F X T :: "real fps fps"
  defines "X ≡ fps_const fps_X" and "T ≡ fps_X"
  defines "F ≡ Abs_fps (fps_of_poly ∘ Cheb_poly)"
  shows "F * (1 - 2 * T * X + T^2) = 1 - T * X"
proof -
  have "F = 1 - F * T * (T - 2 * X) - T * X"
  proof (rule fps_ext)
    fix n :: nat
    define foo :: "real fps fps" where "foo = Abs_fps (λna. fps_of_poly
      (pCons 0 (smult 2 (Cheb_poly (Suc na))) - Cheb_poly na))"
    have "fps_nth F n = fps_nth (1 + T * X + T^2 * (foo)) n"
      by (cases n rule: cheb_poly.P.cases)
      (simp_all add: F_def T_def X_def fps_X_power_mult_nth Cheb_poly_simps
      foo_def)
    also have "foo = 2 * X * fps_shift 1 F - F"
      by (simp add: foo_def F_def X_def T_def fps_eq_iff numeral_fps_const
      mult.assoc coeff_pCons split: nat.splits)
    also have "1 + T * X + T^2 * (2 * X * fps_shift 1 F - F) =
      1 + T * X * (1 + 2 * (T * fps_shift 1 F)) - T^2 * F"
      by (simp add: algebra_simps power2_eq_square)
    also have "T * fps_shift 1 F = F - 1"
      by (rule fps_ext) (auto simp: T_def F_def)

```

```

    also have "1 + T * X * (1 + 2 * (F - 1)) - T2 * F = 1 - F * T * (T
- 2 * X) - T * X"
      by (simp add: algebra_simps power2_eq_square)
    finally show "fps_nth F n = fps_nth ... n" .
  qed
  thus ?thesis
    by algebra
qed

theorem Abs_fps_Cheb_poly':
  fixes F X T :: "real fps fps"
  defines "X ≡ fps_const fps_X" and "T ≡ fps_X"
  defines "F ≡ Abs_fps (fps_of_poly ∘ Cheb_poly)"
  shows "F * (1 - 2 * T * X + T2) = 1"
proof -
  have "F = 1 - F * T * (T - 2 * X)"
  proof (rule fps_ext)
    fix n :: nat
    define foo :: "real fps fps" where "foo = Abs_fps (λna. fps_of_poly
      (pCons 0 (smult 2 (Cheb_poly' (Suc na))) - Cheb_poly' na))"
    have "fps_nth F n = fps_nth (1 + 2 * T * X + T2 * (foo)) n"
      by (cases n rule: cheb_poly.P.cases)
      (simp_all add: F_def T_def X_def fps_X_power_mult_nth Cheb_poly'_simps
        foo_def numeral_fps_const)
    also have "foo = 2 * X * fps_shift 1 F - F"
      by (simp add: foo_def F_def X_def T_def fps_eq_iff numeral_fps_const
        mult.assoc coeff_pCons split: nat.splits)
    also have "1 + 2 * T * X + T2 * (2 * X * fps_shift 1 F - F) =
      1 + 2 * T * X * (1 + T * fps_shift 1 F) - T2 * F"
      by (simp add: algebra_simps power2_eq_square)
    also have "T * fps_shift 1 F = F - 1"
      by (rule fps_ext) (auto simp: T_def F_def)
    also have "1 + 2 * T * X * (1 + (F - 1)) - T2 * F = 1 - F * T * (T
- 2 * X)"
      by (simp add: algebra_simps power2_eq_square)
    finally show "fps_nth F n = fps_nth ... n" .
  qed
  thus ?thesis
    by algebra
qed

```

3.6 Optimality with respect to the ∞ -norm

We now turn towards a property of T_n that explains why they are interesting for interpolating smooth functions. If $f : [0, 1] \rightarrow \mathbb{R}$ is a smooth function on the unit interval, the approximation error attained when interpolating f

with a polynomial P of degree n at the interpolation points x_1, \dots, x_n is

$$\frac{f^{(n)}(\xi)}{n!} \prod_{i=1}^n (x - x_i) .$$

Therefore, it makes sense to choose the interpolation points such that $\prod_{i=1}^n (x - x_i)$ is minimal.

We will show below results that imply that this product cannot be smaller than 2^{1-n} , and it is easy to see that if we choose x_i to be the Chebyshev nodes then the product becomes exactly 2^{1-n} and thus optimal.

Our first result is now the following: The ∞ -norm of a monic polynomial of degree n on the unit interval $[-1, 1]$ is at least 2^{1-n} . This gives us a kind of lower bound on the “oscillation” of polynomials: a monic polynomial of degree n cannot stay closer than 2^{1-n} to 0 at every point of the unit interval.

lemma *Sup_abs_poly_bound_aux*:

fixes p :: "real poly"

assumes "lead_coeff p = 1"

shows " $\exists x \in \{-1..1\}. |\text{poly } p \ x| \geq 1 / 2 \wedge (\text{degree } p - 1)$ "

proof (rule ccontr)

define n where "n = degree p "

assume " $\neg (\exists x \in \{-1..1\}. |\text{poly } p \ x| \geq 1 / 2 \wedge (\text{degree } p - 1))$ "

hence *abs_less*: " $|\text{poly } p \ x| < 1 / 2 \wedge (n - 1)$ " if " $x \in \{-1..1\}$ " for

x

using *that* **unfolding** n_def **by** *force*

have " $n > 0$ "

proof (rule *Nat.gr0I*)

assume [*simp*]: " $n = 0$ "

hence " $p = 1$ "

using *assms* **by** (auto *simp*: q_def n_def *cheb_poly.lead_coeff*)

with *abs_less*[of 0] **show** *False*

by *simp*

qed

define q where " $q = p - \text{smult } (1 / 2 \wedge (n - 1)) \ (\text{Cheb_poly } n)$ "

have "*coeff* q n = 0"

using *assms* **by** (auto *simp*: q_def n_def *cheb_poly.lead_coeff*)

moreover **have** "*degree* $q \leq n$ "

by (auto *simp*: n_def q_def *degree_diff_le*)

ultimately **have** "*degree* $q < n$ "

using $\langle 0 < n \rangle$ *eq_zero_or_degree_less*[of q n] **by** *force*

define x where " $x = (\lambda k. \cos (\text{real } (2 * k) / \text{real } n * \text{pi} / 2))$ "

have *antimono_x*: "*strict_antimono_on* {0..n} x "

using $\langle n > 0 \rangle$ **by** (auto *simp*: *monotone_on_def* x_def *cos_mono_less_eq* *field_simps*)

```

have sgn_q_x: "sgn (poly q (x k)) = (-1) ^ Suc k" if k: "k ≤ n" for
k
proof -
  from k have [simp]: "cheb_poly n (x k) = (-1) ^ k"
    unfolding x_def by auto
  have "poly q (x k) = poly p (x k) - (-1) ^ k / 2 ^ (n-1)"
    by (auto simp: q_def)
  moreover have "|poly p (x k)| < 1 / 2 ^ (n-1)"
    using abs_less[of "x k"] by (auto simp: x_def n_def)

  moreover have "x k ∈ {-1..1}"
    by (auto simp: x_def)
  ultimately have "if even k then poly q (x k) < 0 else poly q (x k)
> 0"
    using abs_less[of "x k"] by (auto simp: q_def sgn_if)
  thus "sgn (poly q (x k)) = (-1) ^ Suc k"
    by (simp add: minus_one_power_iff)
qed

have "∃ t ∈ {x (Suc k) <..

```

```

    by (subst card_image) auto

  have "q ≠ 0"
    using abs_less[of 1] by (auto simp: q_def)
  hence "finite {x. poly q x = 0}"
    using poly_roots_finite by blast
  moreover have "y ' {0..<n} ⊆ {x. poly q x = 0}"
    using y by auto
  ultimately have "card (y ' {0..<n}) ≤ card {x. poly q x = 0}"
    using card_mono by blast
  also have "... < n"
    using poly_roots_degree[of q] <q ≠ 0> <degree q < n> by simp
  also have "card (y ' {0..<n}) = n"
    by fact
  finally show False
    by simp
qed

lemma Sup_abs_poly_bound_unit_ivl:
  fixes p :: "real poly"
  shows "(SUP x∈{-1..1}. |poly p x|) ≥ |lead_coeff p| / 2 ^ (degree
p - 1)"
proof (cases "p = 0")
  case [simp]: False
  define a where "a = lead_coeff p"
  have [simp]: "a ≠ 0"
    by (auto simp: a_def)
  define q where "q = smult (1 / a) p"
  have [simp]: "lead_coeff q = 1"
    by (auto simp: q_def a_def)
  have p_eq: "p = smult a q"
    by (auto simp: q_def)

  obtain x where x: "x ∈ {-1..1}" "|poly q x| ≥ 1 / 2 ^ (degree q - 1)"
    using Sup_abs_poly_bound_aux[of q] by auto
  show ?thesis
  proof (rule cSup_upper2[of "|poly p x|"])
    show "bdd_above ((λx. |poly p x|) ' {- 1..1})"
      by (intro bounded_imp_bdd_above compact_imp_bounded compact_continuous_image)
      (auto intro!: continuous_intros)
  qed (use x in <auto simp: p_eq abs_mult field_simps>)
qed auto

```

Using an appropriate change of variables, we obtain the following bound in the most general form for a non-constant polynomial $P(x)$ on some non-empty interval $[a, b]$:

$$\sup_{x \in [a, b]} |P(x)| \geq 2 \cdot \text{lc}(p) \cdot \left(\frac{b-a}{4} \right)^{\deg(p)}$$

where $\text{lc}(p)$ denotes the leading coefficient of p .

theorem *Sup_abs_poly_bound*:

```

  fixes p :: "real poly"
  assumes "a < b" and "degree p > 0"
  shows "(SUP x∈{a..b}. |poly p x|) ≥ 2 * |lead_coeff p| * ((b - a)
/ 4) ^ degree p"
proof -
  define q where "q = pcompose p [:(a + b) / 2, (b - a) / 2:]"
  define f where "f = (λx. (a + b) / 2 + x * (b - a) / 2)"
  define g where "g = (λx. (a + b) / (a - b) + x * 2 / (b - a))"
  have p_eq: "p = pcompose q [:(a + b) / (a - b), 2 / (b - a):]"
    using assms by (auto simp: q_def field_simps simp flip: pcompose_assoc)
  have "(SUP x∈{-1..1}. |poly q x|) ≥ |lead_coeff q| / 2 ^ (degree q -
1)"
    by (rule Sup_abs_poly_bound_unit_ivl)
  also have "(λx. |poly q x|) = abs ∘ poly p ∘ f"
    by (auto simp: fun_eq_iff q_def poly_pcompose f_def)
  also have "... ' {-1..1} = abs ' poly p ' (f ' {-1..1})"
    by (simp add: image_image)
  also have "f ' {-1..1} = {a..b}"
proof -
  have "f ' {-1..1} = (+) ((a+b)/2) ' (*) ((b-a)/2) ' {-1..1}"
    by (simp add: image_image f_def algebra_simps)
  also have "(*) ((b-a)/2) ' {-1..1} = {- ((b - a) / 2)..(b - a) / 2}"
    using assms by (subst image_mult_atLeastAtMost) simp_all
  also have "(+) ((a+b)/2) ' ... = {a..b}"
    by (subst image_add_atLeastAtMost) (simp_all add: field_simps)
  finally show ?thesis .
qed
  also have "abs ' poly p ' {a..b} = (λx. |poly p x|) ' {a..b}"
    by (simp add: image_image o_def)
  also have "lead_coeff q = lead_coeff p * ((b - a) / 2) ^ degree p"
    using assms unfolding q_def by (subst lead_coeff_comp) auto
  also have "degree q = degree p"
    using assms by (auto simp: q_def)
  also have "|lead_coeff p * ((b - a) / 2) ^ degree p| / (2 ^ (degree p
- 1)) =
      2 * |lead_coeff p| * ((b - a) / 4) ^ degree p"
    using assms
    by (simp add: power_divide abs_mult power_diff flip: power_mult_distrib)
  finally show ?thesis .
qed

```

If we scale T_n with a factor of 2^{1-n} , it exactly attains the lower bound we just derived. The Chebyshev polynomials of the first kind are, in that sense, the polynomials that stay closest to 0 within the unit interval.

With some more work (that we will not do), one can see that T_n is in fact the *only* polynomial that attains this minimal deviation (see e.g. Corol-

lary 3.4B in Mason & Handscomb [1]). This fact, however, requires proving the Equioscillation Theorem, which is not so easy and beyond the scope of this entry.

```

lemma abs_cheb_poly_le_1:
  assumes "(x :: real) ∈ {-1..1}"
  shows   "|cheb_poly n x| ≤ 1"
proof -
  have   "|cheb_poly n (cos (arccos x))| ≤ 1"
    by (subst cheb_poly_cos) auto
  with assms show ?thesis
    by simp
qed

theorem Sup_abs_poly_bound_sharp:
  fixes n :: nat and p :: "real poly"
  defines "p ≡ smult (1 / 2 ^ (n - 1)) (Cheb_poly n)"
  shows   "degree p = n" and "lead_coeff p = 1"
  and     "(SUP x∈{-1..1}. |poly p x|) = 1 / 2 ^ (n - 1)"
proof -
  show p: "degree p = n" "lead_coeff p = 1"
    by (simp_all add: p_def cheb_poly.lead_coeff)
  show "(SUP x∈{- 1..1}. |poly p x|) = 1 / 2 ^ (n - 1)"
  proof (rule antisym)
    show "(SUP x∈{- 1..1}. |poly p x|) ≥ 1 / 2 ^ (n - 1)"
      using Sup_abs_poly_bound_unit_ivl[of p] p by simp
    show "(SUP x∈{- 1..1}. |poly p x|) ≤ 1 / 2 ^ (n - 1)"
      proof (rule cSUP_least)
        fix x :: real assume "x ∈ {-1..1}"
        thus "|poly p x| ≤ 1 / 2 ^ (n - 1)"
          using abs_cheb_poly_le_1[of x n] by (auto simp: p_def field_simps)
      qed auto
    qed
  qed

```

A related fact: among all the real polynomials of degree n whose absolute value is bounded by 1 within the unit interval, T_n is the one that grows fastest *outside* the unit interval.

```

theorem cheb_poly_fastest_growth:
  fixes p :: "real poly"
  defines "n ≡ degree p"
  assumes p_bounded: "∧x. |x| ≤ 1 ⇒ |poly p x| ≤ 1"
  assumes x: "x ∉ {-1<..<1}"
  shows   "|cheb_poly n x| ≥ |poly p x|"
proof (cases "n > 0")
  case False
  thus ?thesis
    using p_bounded[of 1] unfolding n_def
    by (auto elim!: degree_eq_zeroE)

```



```

next
  case True
  show ?thesis
  proof (rule ccontr)
    assume "¬|poly p x| ≤ |cheb_poly n x|"
    hence gt: "|poly p x| > |cheb_poly n x|" by simp
    define h where "h = smult (cheb_poly n x / poly p x) p"
    have [simp]: "poly h x = cheb_poly n x" using gt by (simp add: h_def)

    have "degree (Cheb_poly n - h) ≤ n"
      by (rule degree_diff_le) (auto simp: n_def h_def)
    from gt have "poly (Cheb_poly n - h) x = 0"
      by (simp add: h_def)
    define a where "a = (λk. cos (real k / n * pi))"
    have cheb_poly_a: "cheb_poly n (a k) = (-1) ^ k" if "k ≤ n" for k
      using <n > 0 and <k ≤ n>
      by (auto simp: cheb_poly_conv_cos field_simps arccos_cos a_def)
    have a_mono: "a k ≤ a l" if "k ≥ l" "k ≤ n" for k l
      unfolding a_def by (intro cos_monotone_0_pi_le) (insert <n > 0)
    that, auto simp: field_simps
    have a_bounds: "|a k| ≤ 1" for k by (simp add: a_def)

    have h_a_bounded: "|poly h (a k)| < 1" if "k ≤ n" for k
    proof -
      have "|poly h (a k)| = |cheb_poly n x / poly p x| * |poly p (a k)|"
        by (simp add: h_def abs_mult)
      also have "... ≤ |cheb_poly n x / poly p x| * 1" using a_bounds[of
k]
        by (intro mult_left_mono) (auto simp: p_bounded)
      also have "... < 1 * 1" using gt
        by (intro mult_strict_right_mono) (auto simp: field_simps)
      finally show ?thesis by simp
    qed

    have "∃t∈{a (Suc k)..a k}. cheb_poly n t = poly h t" if "k < n"
    for k
    proof -
      define l where "l = -1 - poly h (a (if even k then Suc k else k))"
      define u where "u = 1 - poly h (a (if even k then k else Suc k))"
      have lu: "l < 0" "u > 0"
        using h_a_bounded[of k] h_a_bounded[of "Suc k"] <k < n> by (auto
simp: l_def u_def)

      have "continuous_on {a (Suc k)..a k} (λt. cheb_poly n t - poly h
t)"
        by (intro continuous_intros)
      moreover have "connected {a (Suc k)..a k}" by simp
      ultimately have conn: "connected ((λt. cheb_poly n t - poly h t)
' {a (Suc k)..a k})"

```

```

    by (rule connected_continuous_image)

    have "∃t∈{a (Suc k)..a k}. cheb_poly n t - poly h t = 1" using
<k < n>
    by (intro bexI[of _ "a (if even k then Suc k else k)"])
      (auto intro!: a_mono simp: cheb_poly_a_l_def)
    moreover have "∃t∈{a (Suc k)..a k}. cheb_poly n t - poly h t =
u" using <k < n>
    by (intro bexI[of _ "a (if even k then k else Suc k)"])
      (auto intro!: a_mono simp: cheb_poly_a_u_def)
    ultimately have "0 ∈ (λt. cheb_poly n t - poly h t) ‘ {a (Suc k)..a
k}" using lu
    by (intro connectedD_interval[OF conn, of 1 u 0]) auto
    then obtain t where t: "t ∈ {a (Suc k)..a k}" "cheb_poly n t =
poly h t"
    by auto
    moreover have "t ≠ a 1" if "1 ≤ n" for 1
    proof
      assume [simp]: "t = a 1"
      with t and that have "poly h t = (-1) ^ 1" by (simp add: cheb_poly_a)
      hence "|poly h t| = 1" by simp
      with h_a_bounded[OF that] show False by auto
    qed
    from this[of k] and this[of "Suc k"] and <k < n>
    have "t ≠ a k" "t ≠ a (Suc k)" by auto
    ultimately show ?thesis by (intro bexI[of _ t]) auto
  qed
  hence "∀k∈{..

```

```

proof
  assume "Cheb_poly n = h"
  hence "poly (Cheb_poly n) 1 = poly h 1" by (simp only: )
  hence "|poly p x| = |cheb_poly n x| * |poly p 1|" using gt
    by (auto simp: h_def field_simps abs_mult)
  also have "... ≤ |cheb_poly n x| * 1" by (intro mult_left_mono p_bounded)
auto
  finally show False using gt by simp
qed

have "x ∉ b ' {..

```

3.7 Some basic equations

We first set up a mechanism to allow us to prove facts about Chebyshev polynomials on any ring with characteristic 0 by proving them for Chebyshev polynomials over \mathbb{R} .

definition `rel_ring_int` :: "'a :: ring_1 ⇒ 'b :: ring_1 ⇒ bool" **where**
`"rel_ring_int x y ↔ (∃n::int. x = of_int n ∧ y = of_int n)"`

lemma `rel_ring_int_0`: `"rel_ring_int 0 0"`
`unfolding rel_ring_int_def by (rule exI[of _ 0]) auto`

lemma `rel_ring_int_1`: `"rel_ring_int 1 1"`
`unfolding rel_ring_int_def by (rule exI[of _ 1]) auto`

lemma `rel_ring_int_add`:
`"rel_fun rel_ring_int (rel_fun rel_ring_int rel_ring_int) (+) (+)"`
`unfolding rel_ring_int_def rel_fun_def by (auto intro: exI[of _ "x + y" for x y])`

```

lemma rel_ring_int_mult:
  "rel_fun rel_ring_int (rel_fun rel_ring_int rel_ring_int) (*) (*)"
  unfolding rel_ring_int_def rel_fun_def by (auto intro: exI[of _ "x *
y" for x y])

lemma rel_ring_int_minus:
  "rel_fun rel_ring_int (rel_fun rel_ring_int rel_ring_int) (-) (-)"
  unfolding rel_ring_int_def rel_fun_def by (auto intro: exI[of _ "x -
y" for x y])

lemma rel_ring_int_uminus:
  "rel_fun rel_ring_int rel_ring_int uminus uminus"
  unfolding rel_ring_int_def rel_fun_def by (auto intro: exI[of _ "-x"
for x])

lemma sgn_of_int: "sgn (of_int n :: 'a :: linordered_idom) = of_int (sgn
n)"
  by (auto simp: sgn_if)

lemma rel_ring_int_sgn:
  "rel_fun rel_ring_int (rel_ring_int :: 'a :: linordered_idom  $\Rightarrow$  'b ::
linordered_idom  $\Rightarrow$  bool) sgn sgn"
  unfolding rel_ring_int_def rel_fun_def using sgn_of_int by metis

lemma bi_unique_rel_ring_int:
  "bi_unique (rel_ring_int :: 'a :: ring_char_0  $\Rightarrow$  'b :: ring_char_0  $\Rightarrow$ 
bool)"
  by (auto simp: rel_ring_int_def bi_unique_def)

lemmas rel_ring_int_transfer =
  rel_ring_int_0 rel_ring_int_1 rel_ring_int_add rel_ring_int_mult rel_ring_int_minus
  rel_ring_int_uminus bi_unique_rel_ring_int

lemma rel_poly_rel_ring_int:
  "rel_poly rel_ring_int p q  $\longleftrightarrow$  ( $\exists$  r. p = of_int_poly r  $\wedge$  q = of_int_poly
r)"
proof
  assume "rel_poly rel_ring_int p q"
  then obtain f where f: "of_int (f i) = coeff p i" "of_int (f i) = coeff
q i" for i
  unfolding rel_poly_def rel_ring_int_def rel_fun_def by metis
  define g where "g = ( $\lambda$ i. if coeff p i = 0  $\wedge$  coeff q i = 0 then 0 else
f i)"
  have g: "of_int (g i) = coeff p i" "of_int (g i) = coeff q i" for i
  by (auto simp: g_def f)
  define r where "r = Abs_poly g"
  have "eventually ( $\lambda$ i. g i = 0) cofinite"
  unfolding cofinite_eq_sequentially
  using eventually_gt_at_top[of "degree p"] eventually_gt_at_top[of

```

```

"degree q"]
  by eventually_elim (auto simp: g_def coeff_eq_0)
  hence r: "coeff r i = g i" for i
  unfolding r_def by (simp add: Abs_poly_inverse)
  show "∃r. p = of_int_poly r ∧ q = of_int_poly r"
  by (intro exI[of _ r]) (auto simp: poly_eq_iff r g)
qed (auto simp: rel_poly_def rel_ring_int_def rel_fun_def)

lemma Cheb_poly_transfer:
  "rel_fun (=) (rel_poly rel_ring_int) Cheb_poly Cheb_poly"
proof
  fix m n :: nat assume "m = n"
  thus "rel_poly rel_ring_int (Cheb_poly m) (Cheb_poly n :: 'b poly)"
  unfolding rel_poly_rel_ring_int
  by (intro exI[of _ "Cheb_poly m"]) (auto simp: Cheb_poly_of_int)
qed

lemma Cheb_poly'_transfer:
  "rel_fun (=) (rel_poly rel_ring_int) Cheb_poly' Cheb_poly'"
proof
  fix m n :: nat assume "m = n"
  thus "rel_poly rel_ring_int (Cheb_poly' m) (Cheb_poly' n :: 'b poly)"
  unfolding rel_poly_rel_ring_int
  by (intro exI[of _ "Cheb_poly' m"]) (auto simp: Cheb_poly'_of_int)
qed

context
  fixes T :: "'a :: {idom, ring_char_0} itself"
  notes [transfer_rule] = rel_ring_int_transfer [where ??a = real and
  ??b = 'a]
  Cheb_poly_transfer[where ??a = real and ??b
  = 'a]
  Cheb_poly'_transfer[where ??a = real and ??b
  = 'a]
  transfer_rule_of_nat transfer_rule_numeral
begin

The following rule allows us to prove an equality of real polynomials  $P = Q$ 
by proving that  $P(\cos x) = Q(\cos x)$  for all  $x \in (0, \alpha)$  for some  $\alpha > 0$ .
This holds because there are infinitely many such  $\cos x$ , but  $P - Q$ , being a
polynomial, can only have finitely many roots if  $P \neq 0$ .

lemma Cheb_poly_equalities_aux:
  fixes p q :: "real poly"
  assumes "a > 0"
  assumes " $\bigwedge x. x \in \{0 < .. < a\} \implies \text{poly } p (\cos x) = \text{poly } q (\cos x)$ "
  shows "p = q"
proof -
  define a' where "a' = max 0 (cos (min a (pi/3)))"
  have "cos (min a (pi / 3)) > cos (pi / 2)"

```

```

    by (rule cos_monotone_0_pi) (use assms(1) in <auto simp: min_def>)
  moreover have "cos (min a (pi / 3)) < cos 0"
    by (rule cos_monotone_0_pi) (use assms(1) in <auto simp: min_def>)
  ultimately have "a' ≥ 0" "a' < 1"
    unfolding a'_def using <a > 0>
    by (auto intro!: cos_gt_zero simp: min_def)

  have "infinite {a' < 1}"
    using <a' < 1> by simp
  moreover have "poly (p - q) y = 0" if y: "y ∈ {a' < 1}" for y
  proof -
    define x where "x = arccos y"
    hence "x < arccos a'"
      unfolding x_def using y <a' < 1> <a' ≥ 0>
      by (subst arccos_less_mono) auto
    also have "arccos a' ≤ a" using assms(1)
      by (auto simp: a'_def max_def min_def arccos_cos intro: cos_ge_zero
        split: if_splits)
    finally have "x < a" .
    moreover have "cos x = y"
      unfolding x_def using y <a' ≥ 0> by (subst cos_arccos) auto
    moreover have "x > 0"
      unfolding x_def using arccos_lt_bounded[of y] y <a' ≥ 0> by auto
    ultimately show ?thesis
      using assms(2)[of x] by simp
  qed
  hence "{a' < 1} ⊆ {y. poly (p - q) y = 0}"
    by blast
  ultimately have "infinite {x. poly (p - q) x = 0}"
    using finite_subset by blast
  with poly_roots_finite[of "p - q"] show "p = q"
    by auto
qed

```

First, we show that $T_n(x) = nU_{n-1}(x)$:

```

lemma pderiv_Cheb_poly: "pderiv (Cheb_poly n) = of_nat n * (Cheb_poly'
(n - 1) :: 'a poly)"
proof (transfer fixing: n, goal_cases)
  case 1
  show ?case
  proof (cases "n = 0")
    case False
    hence n: "n > 0"
      by auto
    show ?thesis
  proof (rule Cheb_poly_equalities_aux[OF pi_gt_zero], goal_cases)
    case x: (1 x)
    from x have [simp]: "sin x ≠ 0"
      using sin_gt_zero by force

```

```

define Q :: "real poly" where "Q = Cheb_poly n"
define Q' :: "real poly" where "Q' = pderiv Q"
define f :: "real ⇒ real"
  where "f = (λx. cheb_poly n (cos x) - poly Q (cos x))"
define g where "g = (λx. - (sin (real n * x) * real n) + sin x
* poly Q' (cos x))"
have "(f has_field_derivative g x) (at x)"
  unfolding cheb_poly_cos g_def f_def
  by (auto intro!: derivative_eq_intros simp: Q'_def)
moreover have "f = (λ_. 0)"
  by (auto simp: f_def Q_def)
hence "(f has_field_derivative 0) (at x)"
  by simp
ultimately have "g x = 0"
  using DERIV_unique by blast
also have "g x = sin x * (poly (pderiv (Cheb_poly n)) (cos x) -
real n * cheb_poly' (n-1) (cos x))"
  using cheb_poly'_cos[of "n - 1" x] x n
  by (simp add: g_def Q'_def Q_def of_nat_diff algebra_simps)
finally show "poly (pderiv (Cheb_poly n)) (cos x) = poly (of_nat
n * Cheb_poly' (n-1)) (cos x)"
  using x by simp
qed
qed auto
qed

```

Next, we show that:

$$U'_n(x) = \frac{1}{x^2 - 1}((n + 1)T_{n+1}(x) - xU_n(x))$$

lemma pderiv_Cheb_poly':

```

"pderiv (Cheb_poly' n) * [:-1, 0, 1 :: 'a:] =
of_nat (n+1) * Cheb_poly (n+1) - [:0,1:] * Cheb_poly' n"
proof (transfer fixing: n, rule Cheb_poly_equalities_aux[OF pi_gt_zero],
goal_cases)
case x: (1 x)
from x have [simp]: "sin x ≠ 0"
  using sin_gt_zero by force
define Q :: "real poly" where "Q = Cheb_poly' n"
define Q' :: "real poly" where "Q' = pderiv Q"
define R :: "real poly" where "R = Cheb_poly (n+1)"
define f :: "real ⇒ real"
  where "f = (λx. sin (real (n+1) * x) / sin x - poly Q (cos x))"
define g where "g = (λx::real. ((n+1) * cos ((n+1) * x) * sin x -
sin ((n+1) * x) * cos x) / sin x ^ 2 +
sin x * poly Q' (cos x))"
have "(f has_field_derivative g x) (at x)"
  unfolding g_def f_def using x
  by (auto intro!: derivative_eq_intros simp: Q'_def power2_eq_square)

```

```

moreover have ev: "eventually ( $\lambda y. f y = 0$ ) (nhds x)"
proof -
  have "eventually ( $\lambda y. y \in \{0 < \dots < \pi\}$ ) (nhds x)"
    by (rule eventually_nhds_in_open) (use x in auto)
  thus ?thesis
  proof eventually_elim
    case (elim y)
    hence "sin y > 0"
      by (intro sin_gt_zero) auto
    thus ?case
      using cheb_poly'_cos[of n y] by (auto simp: f_def Q_def field_simps)
  qed
qed
ultimately have " $((\lambda_. 0)$  has_field_derivative g x) (at x)"
  using DERIV_cong_ev[OF refl ev refl] by simp
hence "g x = 0"
  using DERIV_unique DERIV_const by blast
also have "g x = sin x * poly Q' (cos x) +
  (sin x * cos ((n+1) * x) + real n * (sin x * cos ((n+1)*x)) - cos
x * sin ((n+1)*x)) / sin x ^ 2"
  using cheb_poly_cos[of "n - 1" x] x
  by (simp add: g_def Q'_def Q_def of_nat_diff algebra_simps)
finally have "poly Q' (cos x) = -
  (real (n+1) * sin x * cos ((n+1) * x) -
  cos x * sin ((n+1) * x)) / sin x ^ 3"
  using <sin x  $\neq$  0>
  by (auto simp: field_simps eval_nat_numeral)
also have "sin ((n+1) * x) = cheb_poly' n (cos x) * sin x"
  by (rule cheb_poly'_cos [symmetric])
also have "cos ((n+1) * x) = cheb_poly (n+1) (cos x)"
  by simp
also have "-(real (n+1) * sin x * cheb_poly (n+1) (cos x) - cos x *
(cheb_poly' n (cos x) * sin x)) / sin x ^ 3 =
  (cos x * cheb_poly' n (cos x) - real (n+1) * cheb_poly
(n+1) (cos x)) / sin x ^ 2"
  using <sin x  $\neq$  0>
  by (simp add: field_simps power3_eq_cube power2_eq_square)
finally have "poly Q' (cos x) * sin x ^ 2 =
  cos x * cheb_poly' n (cos x) - real (n + 1) * cheb_poly
(n + 1) (cos x)"
  using <sin x  $\neq$  0> by (simp add: field_simps)
thus ?case
  unfolding sin_squared_eq Q'_def Q_def
  by (simp add: algebra_simps power2_eq_square)
qed

```

Next, we have $T_n(x) = \frac{1}{2}(U_n(x) - U_{n-2}(x))$.

lemma *Cheb_poly_rec*:
 assumes n: " $n \geq 2$ "


```

shows "2 * Cheb_poly n = Cheb_poly' n - (Cheb_poly' (n - 2) :: 'a poly)"
proof (transfer fixing: n, rule Cheb_poly_equalities_aux[OF pi_gt_zero],
goal_cases)
  case (1 x)
  have *: "sin x * (sin x * t) = (1 - cos x ^ 2) * t" for t
    using sin_squared_eq[of x] by algebra
  from 1 have "sin x > 0"
    by (intro sin_gt_zero) auto
  hence "(poly (2 * Cheb_poly n) (cos x) - poly (Cheb_poly' n - Cheb_poly'
(n - 2)) (cos x)) = 0"
    using n
    by (auto simp: cheb_poly'_cos' * field_simps sin_add sin_diff cos_add
power2_eq_square power3_eq_cube of_nat_diff)
  thus ?case
    by simp
qed

```

```

lemma cheb_poly_rec:
  assumes n: "n ≥ 2"
  shows "2 * cheb_poly n x = cheb_poly' n x - cheb_poly' (n - 2) (x::'a)"
  using arg_cong[OF Cheb_poly_rec[OF assms], of "λP. poly P x", unfolded
cheb_poly.eval cheb_poly'.eval]
  by (simp add: power2_eq_square algebra_simps)

```

Next, we have $U_n(x) = xU_{n-1}(x) + T_n(x)$.

```

lemma Cheb_poly'_rec:
  assumes n: "n > 0"
  shows "Cheb_poly' n = [:0,1::'a:] * Cheb_poly' (n - 1) + Cheb_poly
n"
proof (transfer fixing: n, rule Cheb_poly_equalities_aux[OF pi_gt_zero],
goal_cases)
  case (1 x)
  have *: "sin x * (sin x * t) = (1 - cos x ^ 2) * t" for t
    using sin_squared_eq[of x] by algebra
  from 1 have "sin x > 0"
    by (intro sin_gt_zero) auto
  hence "(poly (Cheb_poly' n) (cos x) - poly ([:0, 1:] * Cheb_poly' (n
- 1) + Cheb_poly n) (cos x)) = 0"
    using n
    by (auto simp: cheb_poly'_cos' * field_simps sin_add cos_add power2_eq_square
power3_eq_cube of_nat_diff)
  thus ?case
    by simp
qed

```

```

lemma cheb_poly'_rec:
  assumes n: "n > 0"
  shows "cheb_poly' n x = x * cheb_poly' (n-1) x + cheb_poly n (x::'a)"
  using arg_cong[OF Cheb_poly'_rec[OF assms], of "λP. poly P x", unfolded

```

```

cheb_poly.eval cheb_poly'.eval]
  by (simp add: power2_eq_square algebra_simps)
Next,  $T_n(x) = xT_{n-1}(x) + (x^2 - 1)U_{n-2}(x)$ .
lemma Cheb_poly_rec':
  assumes n: "n ≥ 2"
  shows "Cheb_poly n = [:0,1::'a:] * Cheb_poly (n-1) + [-1,0,1:] * Cheb_poly'
(n-2)"
proof (transfer fixing: n, rule Cheb_poly_equalities_aux[OF pi_gt_zero],
goal_cases)
  case (1 x)
  have *: "sin x * (sin x * t) = (1 - cos x ^ 2) * t" for t
    using sin_squared_eq[of x] by algebra
  from 1 have "sin x > 0"
    by (intro sin_gt_zero) auto
  hence "poly (Cheb_poly n) (cos x) - poly ([:0, 1:] * Cheb_poly (n-1)
- [:1, 0, - 1:] * Cheb_poly' (n-2)) (cos x) = 0"
    using n
    by (auto simp: cheb_poly'_cos' * field_simps sin_add cos_add sin_diff
cos_diff
power2_eq_square power3_eq_cube of_nat_diff)
  thus ?case
    by simp
qed

```

```

lemma cheb_poly_rec':
  assumes n: "n ≥ 2"
  shows "cheb_poly n x = x * cheb_poly (n-1) x + (x^2 - 1) * cheb_poly'
(n-2) (x::'a)"
  using arg_cong[OF Cheb_poly_rec'[OF assms], of "λP. poly P x", unfolded
cheb_poly.eval cheb_poly'.eval]
  by (simp add: power2_eq_square algebra_simps)

```

T_n and U_{-1} are a solution to a Pell-like equation on polynomials:

$$T_n(x)^2 + (1 - x^2)U_{n-1}(x)^2 = 1$$

```

lemma Cheb_poly_Pell:
  assumes n: "n > 0"
  shows "Cheb_poly n ^ 2 + [:1, 0, -1::'a:] * Cheb_poly' (n - 1) ^ 2
= 1"
proof (transfer fixing: n, rule Cheb_poly_equalities_aux[OF pi_gt_zero],
goal_cases)
  case (1 x)
  from 1 have "sin x > 0"
    by (intro sin_gt_zero) auto
  hence "sin x ^ 2 * (poly (Cheb_poly n ^ 2 + [:1, 0, -1::real:] * Cheb_poly'
(n - 1) ^ 2) (cos x) - 1) =
sin x ^ 2 * (cos (n*x) ^ 2 - 1) + (1 - cos x ^ 2) * sin (n*x)
^ 2"

```

```

    using n by (auto simp: cheb_poly'_cos' field_simps power2_eq_square)
  also have "... = 0"
    by (simp add: sin_squared_eq algebra_simps)
  finally show ?case
    using <sin x > 0> by simp
qed

```

```

lemma cheb_poly_Pell:
  assumes n: "n > 0"
  shows "cheb_poly n x ^ 2 + (1 - x^2) * cheb_poly' (n-1) x ^ 2 = (1 ::
'a)"
  using arg_cong[OF Cheb_poly_Pell[OF assms], of "\lambda P. poly P x", unfolded
cheb_poly.eval cheb_poly'.eval]
  by (simp add: power2_eq_square algebra_simps)

```

The following Turán-style equation also holds:

$$T_{n+1}(x)^2 - T_{n+2}(x)T_n(x) = 1 - x^2$$

```

lemma Cheb_poly_Turan:
  "Cheb_poly (n+1) ^ 2 - Cheb_poly (n+2) * Cheb_poly n = [:1,0,-1::'a:]"
proof (transfer fixing: n, rule Cheb_poly_equalities_aux[OF pi_gt_zero],
goal_cases)
  case (1 x)
  have *: "sin x * sin x = 1 - cos x ^ 2"
    "sin x * (sin x * t) = (1 - cos x ^ 2) * t" for t x :: real
  using sin_squared_eq[of x] by algebra+
  from 1 have "sin x > 0"
  by (intro sin_gt_zero) auto
  hence "(poly ((Cheb_poly (Suc n))^2 - Cheb_poly (Suc (Suc n)) * Cheb_poly
n) (cos x) - (1 - cos x ^ 2)) = 0"
  using <sin x > 0>
  apply (simp add: field_simps cheb_poly'_cos')
  apply (auto simp: cheb_poly'_cos' field_simps sin_add cos_add power2_eq_square
*
      sin_multiple_reduce cos_multiple_reduce)
  done
  thus ?case
  by (simp add: power2_eq_square)
qed

```

```

lemma cheb_poly_Turan:
  "cheb_poly (n+1) x ^ 2 - cheb_poly (n+2) x * cheb_poly n x = (1 - x
^ 2 :: 'a)"
  using arg_cong[OF Cheb_poly_Turan[of n], of "\lambda P. poly P x", unfolded
cheb_poly.eval]
  by (simp add: power2_eq_square algebra_simps)

```

And, the analogous one for U_n :

$$U_{n+1}(x)^2 - U_{n+2}(x)U_n(x) = 1$$

```

lemma Cheb_poly'_Turan:
  "Cheb_poly' (n+1) ^ 2 - Cheb_poly' (n+2) * Cheb_poly' n = (1 :: 'a
poly)"
proof (transfer fixing: n, rule Cheb_poly_equalities_aux[OF pi_gt_zero],
goal_cases)
  case (1 x)
  have *: "sin x * sin x = 1 - cos x ^ 2"
    "sin x * (sin x * t) = (1 - cos x ^ 2) * t" for t x :: real
    using sin_squared_eq[of x] by algebra+
  from 1 have "sin x > 0"
    by (intro sin_gt_zero) auto
  hence "sin x * ((poly ((Cheb_poly' (Suc n))^2 - Cheb_poly' (Suc (Suc
n))) * Cheb_poly' n) (cos x) - 1)) = 0"
    using <sin x > 0>
    apply (simp add: field_simps cheb_poly'_cos')
    apply (auto simp: cheb_poly'_cos' field_simps sin_add cos_add power3_eq_cube
power2_eq_square *
sin_multiple_reduce cos_multiple_reduce)
  done
  thus ?case
    using <sin x > 0> by simp
qed

```

```

lemma cheb_poly'_Turan:
  "cheb_poly' (n+1) x ^ 2 - cheb_poly' (n+2) x * cheb_poly' n x = (1
:: 'a)"
  using arg_cong[OF Cheb_poly'_Turan[of n], of "\lambda P. poly P x", unfolded
cheb_poly'.eval]
  by (simp add: mult_ac)

```

There is also a nice formula for the product of two Chebyshev polynomials of the first kind:

$$T_m(x)T_n(x) = \frac{1}{2}(T_{m+n}(x) + T_{m-n}(x))$$

```

lemma Cheb_poly_prod:
  assumes "n ≤ m"
  shows "2 * Cheb_poly m * Cheb_poly n = Cheb_poly (m + n) + (Cheb_poly
(m - n) :: 'a poly)"
proof (transfer fixing: m n, rule Cheb_poly_equalities_aux[OF pi_gt_zero],
goal_cases)
  case (1 x)
  have *: "sin x * sin x = 1 - cos x ^ 2"
    "sin x * (sin x * t) = (1 - cos x ^ 2) * t" for t x :: real
    using sin_squared_eq[of x] by algebra+
  have "poly (Cheb_poly (m + n) + Cheb_poly (m - n) - 2 * Cheb_poly m
* Cheb_poly n) (cos x) = 0"
    using assms
    by (simp add: * cos_add cos_diff of_nat_diff power2_eq_square algebra_simps)

```

```

    thus ?case
      by simp
qed

```

```

lemma cheb_poly_prod':
  assumes "n ≤ m"
  shows "2 * cheb_poly m x * cheb_poly n x = cheb_poly (m + n) x + cheb_poly
(m - n) (x :: 'a)"
  using arg_cong[OF Cheb_poly_prod[OF assms], of "λP. poly P x", unfolded
cheb_poly'.eval]
  by (simp add: poly_pcompose)

```

In particular, this leads to a divide-and-conquer-style recurrence relation for T_n for even and odd n :

$$\begin{aligned}
T_{2n}(x) &= 2T_n(x)^2 - 1 \\
T_{2n+1} &= 2T_n(x)T_{n+1}(x) - x
\end{aligned}$$

```

lemma Cheb_poly_even:
  "Cheb_poly (2 * n) = 2 * Cheb_poly n ^ 2 - (1 :: 'a poly)"
  using Cheb_poly_prod[of n n]
  by (simp add: power2_eq_square algebra_simps flip: mult_2)

```

```

lemma cheb_poly_even:
  "cheb_poly (2 * n) x = 2 * cheb_poly n x ^ 2 - (1 :: 'a)"
  using arg_cong[OF Cheb_poly_even[of n], of "λP. poly P x", unfolded
cheb_poly'.eval]
  by (simp add: poly_pcompose)

```

```

lemma Cheb_poly_odd:
  "Cheb_poly (2 * n + 1) = 2 * Cheb_poly n * Cheb_poly (Suc n) - [:0,1::'a:]"
  using Cheb_poly_prod[of n "n + 1"]
  by (simp add: power2_eq_square algebra_simps flip: mult_2)

```

```

lemma cheb_poly_odd:
  "cheb_poly (2 * n + 1) x = 2 * cheb_poly n x * cheb_poly (Suc n) x -
(x :: 'a)"
  using arg_cong[OF Cheb_poly_odd[of n], of "λP. poly P x", unfolded cheb_poly'.eval]
  by (simp add: poly_pcompose)

```

Remarkably, we also have the following formula for the composition of two Chebyshev polynomials of the first kind:

$$T_{mn}(x) = T_m(T_n(x))$$

```

theorem Cheb_poly_mult:
  "(Cheb_poly (m * n) :: 'a poly) = pcompose (Cheb_poly m) (Cheb_poly
n)"
proof (transfer fixing: m n, rule ccontr)

```

```

    assume neq: "(Cheb_poly (m * n) :: real poly) ≠ pcompose (Cheb_poly
m) (Cheb_poly n)" (is "?lhs ≠ ?rhs")
    have "{-1..1} ⊆ {x. poly (?lhs - ?rhs) x = 0}"
      by (auto simp: cheb_poly_conv_cos mult_ac poly_pcompose)
    moreover have "¬finite ({-1..1} :: real set)" by simp
    ultimately have "¬finite {x. poly (?lhs - ?rhs) x = 0}" using finite_subset
by blast
    moreover have "finite {x. poly (?lhs - ?rhs) x = 0}" using neq
      by (intro poly_roots_finite) auto
    ultimately show False by contradiction
qed

```

corollary `cheb_poly_mult`: "`cheb_poly m (cheb_poly n x) = cheb_poly (m * n) (x :: 'a)`"

```

proof -
  have "cheb_poly m (cheb_poly n x) = poly (pcompose (Cheb_poly m) (Cheb_poly
n)) x"
    by (simp add: poly_pcompose)
  also note Cheb_poly_mult[symmetric]
  finally show ?thesis by simp
qed

```

For the Chebyshev polynomials of the second kind, the following more complicated relationship holds:

$$U_{mn-1}(x) = U_{m-1}(T_n(x)) \cdot U_{n-1}(x)$$

```

theorem Cheb_poly'_mult:
  assumes "m > 0" "n > 0"
  shows "(Cheb_poly' (m * n - 1) :: 'a poly) =
pcompose (Cheb_poly' (m-1)) (Cheb_poly n) * Cheb_poly' (n-1)"
proof (transfer fixing: m n, rule Cheb_poly_equalities_aux[of "pi / n"],
goal_cases)
  case (2 x)
  have *: "sin x * sin x = 1 - cos x ^ 2"
    "sin x * (sin x * t) = (1 - cos x ^ 2) * t" for t x :: real
    using sin_squared_eq[of x] by algebra+
  have "x < pi / n"
    using 2 by auto
  also have "pi / n ≤ pi / 1"
    using assms by (intro divide_left_mono) auto
  finally have "x < pi"
    by simp
  hence A: "sin x > 0"
    by (intro sin_gt_zero) (use 2 in auto)
  from 2 have B: "sin (n * x) > 0"
    by (intro sin_gt_zero) (use 2 assms in <auto simp: field_simps>)
  have "poly ((Cheb_poly' (m * n - 1) :: real poly) -
pcompose (Cheb_poly' (m-1)) (Cheb_poly n) * Cheb_poly' (n-1))
(cos x) = 0"

```

```

    using assms A B
    by (simp add: * cos_add cos_diff of_nat_diff power2_eq_square algebra_simps
poly_pcompose cheb_poly'_cos')
    thus ?case
    by simp
qed (use assms in auto)

```

```

lemma cheb_poly'_mult:
  assumes "m > 0" "n > 0"
  shows "cheb_poly' (m * n - 1) (x :: 'a) =
        cheb_poly' (m-1) (cheb_poly n x) * cheb_poly' (n-1) x"
  using arg_cong[OF Cheb_poly'_mult[OF assms], of "\lambda P. poly P x",
        unfolded cheb_poly'.eval]
  by (simp add: poly_pcompose)

```

The following two lemmas tell tell us that

$$U'_n(1) = 2 \binom{n+2}{3} = \frac{1}{3}n(n+1)(n+2)$$

$$U'_n(-1) = (-1)^{n+1} 2 \binom{n+2}{3} = \frac{(-1)^{n+1}}{3}n(n+1)(n+2)$$

This is good to know because our formula for U'_n has a “division by zero” at ± 1 , so we cannot use it to establish these values.

```

lemma poly_pderiv_Cheb_poly'_1:
  "3 * poly (pderiv (Cheb_poly' n) :: 'a poly) 1 = of_nat ((n + 2) * (n
+ 1) * n)"
proof (transfer fixing: n)
  have "poly (pderiv (Cheb_poly' n)) 1 = real ((n + 2) * (n + 1) * n)
/ 3"
  proof (induction n rule: induct_nat_012)
    case (ge2 n)
    show ?case
    by (auto simp: pderiv_pCons Cheb_poly'_simps pderiv_diff pderiv_smult
ge2 field_simps)
  qed (auto simp: pderiv_pCons)
  thus "3 * poly (pderiv (Cheb_poly' n)) 1 = real ((n + 2) * (n + 1) *
n)"
  by (simp add: field_simps)
qed

```

```

lemma poly_pderiv_Cheb_poly'_neg_1:
  "3 * poly (pderiv (Cheb_poly' n) :: 'a poly) (-1) = (-1)^Suc n * of_nat
((n + 2) * (n + 1) * n)"
proof -
  have "3 * poly (pderiv (pcompose (Cheb_poly' n) (monom (-1::'a) 1)))
1 =
        -3 * poly (pderiv (Cheb_poly' n)) (- 1)"

```

```

    by (subst pderiv_pcompose) (auto simp: pderiv_pCons poly_pcompose
monom_altdef)
    also have "3 * poly (pderiv (pcompose (Cheb_poly' n) (monom (-1::'a)
1))) 1 =
      (- 1) ^ n * (3 * poly (pderiv (Cheb_poly' n)) 1)"
    by (subst cheb_poly'.pcompose_minus)
      (auto simp: pderiv_mult one_pCons poly_const_pow pderiv_smult)
    also have "3 * poly (pderiv (Cheb_poly' n) :: 'a poly) 1 = of_nat ((n
+ 2) * (n + 1) * n)"
    by (rule poly_pderiv_Cheb_poly'_1)
    finally show ?thesis
    by simp
qed

```

Another alternative definition of T_n and U_n is as the solutions of the ordinary differential equations

$$\begin{aligned} (1 - x^2)T_n'' - xT_n' + n^2T_n &= 0 \\ (1 - x^2)U_n'' - 3xU_n' + n(n + 2)U_n &= 0 \end{aligned}$$

```

lemma Cheb_poly_ODE:
  fixes n :: nat
  defines "p ≡ (Cheb_poly n :: 'a poly)"
  shows "[1,0,-1:] * (pderiv ^^ 2) p - [0,1:] * pderiv p + of_nat
n ^ 2 * p = 0"
proof (cases "n = 0")
  case n: False
  define f where "f = [-1, 0, 1 :: 'a:]"
  have "[1,0,-1:] * (pderiv ^^ 2) p - [0, 1:] * pderiv p + of_nat n
^ 2 * p =
    -(f * (pderiv ^^ 2) p) - [0, 1:] * pderiv p + of_nat n ^ 2 *
p"
  by (simp add: f_def)
  also have "f * (pderiv ^^ 2) p = of_nat n * (pderiv (Cheb_poly' (n -
1)) * f)"
  by (simp add: p_def numeral_2_eq_2 pderiv_Cheb_poly pderiv_mult)
  also have "pderiv (Cheb_poly' (n - 1)) * f =
    of_nat n * Cheb_poly n - [0, 1:] * Cheb_poly' (n - 1)"
  unfolding f_def by (subst pderiv_Cheb_poly') (use n in auto)
  also have "- (of_nat n * (of_nat n * Cheb_poly n - [0, 1:] * Cheb_poly'
(n - 1))) -
    [0, 1:] * pderiv p + (of_nat n)^2 * p = 0"
  by (simp add: p_def pderiv_Cheb_poly power2_eq_square algebra_simps)
  finally show ?thesis .
qed (auto simp: p_def numeral_2_eq_2)

```

```

lemma Cheb_poly'_ODE:
  fixes n :: nat
  defines "p ≡ (Cheb_poly' n :: 'a poly)"

```



```

    shows "[1,0,-1:] * (pderiv ^^ 2) p - [:0,3:] * pderiv p + of_nat
(n*(n+2)) * p = 0"
  proof (cases "n = 0")
    case n: False
      define f where "f = [-1, 0, 1 :: 'a:]"
      have "[1,0,-1:] * (pderiv ^^ 2) p - [:0,3:] * pderiv p + of_nat (n*(n+2))
* p =
      -(pderiv ^^ 2) p * f + [:0,3:] * pderiv p + of_nat (n*(n+2))
* p"
      by (simp add: algebra_simps f_def)
      also have "(pderiv ^^ 2) p * f = pderiv (pderiv p * f) - pderiv p *
pderiv f"
      by (simp add: numeral_2_eq_2 pderiv_mult)
      also have "pderiv p * f = of_nat (n + 1) * Cheb_poly (n + 1) - [:0,
1:] * Cheb_poly' n"
      unfolding p_def f_def by (subst pderiv_Cheb_poly') auto
      also have "pderiv (of_nat (n + 1) * Cheb_poly (n + 1) - [:0, 1:] * Cheb_poly'
n) -
      pderiv p * pderiv f + [:0, 3:] * pderiv p =
of_nat (n^2 + 2 * n) * p"
      by (auto simp: p_def f_def pderiv_pCons pderiv_diff pderiv_mult
pderiv_add pderiv_Cheb_poly power2_eq_square algebra_simps)
      also have "-... + of_nat (n * (n + 2)) * p = 0"
      by (simp add: power2_eq_square)
      finally show ?thesis .
  qed (auto simp: numeral_2_eq_2 p_def)

end

lemma cheb_poly_prod:
  fixes x :: "'a :: field_char_0"
  assumes "n ≤ m"
  shows "cheb_poly m x * cheb_poly n x = (cheb_poly (m + n) x + cheb_poly
(m - n) x) / 2"
  using cheb_poly_prod' [OF assms, of x] by (simp add: field_simps)

lemma has_field_derivative_cheb_poly [derivative_intros]:
  assumes "(f has_field_derivative f') (at x within A)"
  shows "((λx. cheb_poly n (f x)) has_field_derivative
(of_nat n * cheb_poly' (n - 1) (f x) * f')) (at x within
A)"
  unfolding cheb_poly.eval [symmetric]
  by (rule derivative_eq_intros refl assms)+ (simp add: pderiv_Cheb_poly)

lemma has_field_derivative_cheb_poly' [derivative_intros]:
  "(cheb_poly' n has_field_derivative
(if x = 1 then of_nat ((n + 2) * (n + 1) * n) / 3
else if x = -1 then (-1)^Suc n * of_nat ((n + 2) * (n + 1) * n)
/ 3

```

```

      else (of_nat (n+1) * cheb_poly (Suc n) x - x * cheb_poly' n x) /
(x2 - 1)))
    (at x within A)" (is "(_ has_field_derivative ?f') (at _ within _)")
  proof -
    define a where "a = poly (pderiv (Cheb_poly' n)) x"
    have "((λx. cheb_poly' n x) has_field_derivative a) (at x within A)"
      unfolding cheb_poly'.eval [symmetric]
      by (rule derivative_eq_intros refl)+ (simp add: pderiv_Cheb_poly'
a_def)
    also {
      have "(x ^ 2 - 1) * a = poly (pderiv (Cheb_poly' n) * [:-1, 0, 1:])
x"
        by (simp add: a_def power2_eq_square pderiv_minus algebra_simps)
      also have "... = of_nat (n+1) * cheb_poly (Suc n) x - x * cheb_poly'
n x"
        by (subst pderiv_Cheb_poly') auto
      finally have *: "of_nat (n+1) * cheb_poly (Suc n) x - x * cheb_poly'
n x = (x ^ 2 - 1) * a" ..
      have "a = ?f'"
      proof (cases "x ^ 2 = 1")
        case x: True
        show ?thesis
        proof (cases "n = 0")
          case False
          thus ?thesis using x
            using poly_pderiv_Cheb_poly'_1[of n, where ?'a = 'a]
            poly_pderiv_Cheb_poly'_neg_1[of n, where ?'a = 'a]
            by (auto simp: power2_eq_1_iff a_def field_simps)
          qed (auto simp: a_def)
        next
        case False
        thus ?thesis
        by (subst *) auto
      qed
    }
    finally show ?thesis .
  qed

```

```

lemmas has_field_derivative_cheb_poly'' [derivative_intros] =
  DERIV_chain' [OF _ has_field_derivative_cheb_poly']

```

3.8 Signs of the coefficients

Since $T_n(-x) = (-1)^n T_n(x)$ and analogously for U_n , the Chebyshev polynomials are even functions when n is even and odd functions when n is odd. Consequently, when n is even, the coefficients of X^k for any odd k are 0 and analogously when n is odd.

lemma *coeff_Cheb_poly_eq_0*:

```

    assumes "odd (n + k)"
    shows "coeff (Cheb_poly n :: 'a :: {idom,ring_char_0} poly) k = 0"
  proof -
    note [transfer_rule] =
      rel_ring_int_transfer [where ?'a = real and ?'b = 'a]
      Cheb_poly_transfer[where ?'a = real and ?'b = 'a]
      transfer_rule_of_nat transfer_rule_numeral
    show ?thesis
    proof (transfer fixing: n k)
      have "coeff ((-1) ^ n * pcompose (Cheb_poly n) (monom (-1) 1)) k =
        ((-1)^(n+k) * coeff (Cheb_poly n) k :: real)"
        by (simp add: one_pCons poly_const_pow power_add)
      also have "((-1) ^ n * pcompose (Cheb_poly n) (monom (-1) 1)) = (Cheb_poly
n :: real poly)"
        by (subst cheb_poly.pcompose_minus) auto
      finally show "coeff (Cheb_poly n :: real poly) k = 0"
        using assms by auto
    qed
  qed

lemma coeff_Cheb_poly'_eq_0:
  assumes "odd (n + k)"
  shows "coeff (Cheb_poly' n :: 'a :: {idom,ring_char_0} poly) k = 0"
  proof -
    note [transfer_rule] =
      rel_ring_int_transfer [where ?'a = real and ?'b = 'a]
      Cheb_poly'_transfer[where ?'a = real and ?'b = 'a]
      transfer_rule_of_nat transfer_rule_numeral
    show ?thesis
    proof (transfer fixing: n k)
      have "coeff ((-1) ^ n * pcompose (Cheb_poly' n) (monom (-1) 1)) k
=
      ((-1)^(n+k) * coeff (Cheb_poly' n) k :: real)"
        by (simp add: one_pCons poly_const_pow power_add)
      also have "((-1) ^ n * pcompose (Cheb_poly' n) (monom (-1) 1)) = (Cheb_poly'
n :: real poly)"
        by (subst cheb_poly'.pcompose_minus) auto
      finally show "coeff (Cheb_poly' n :: real poly) k = 0"
        using assms by auto
    qed
  qed

```

Next, we analyse the behaviour of the signs of the coefficients of T_n and U_n more generally and show that:

- The leading coefficient is positive.
- After that, every second coefficient is 0.
- The remaining coefficients are non-zero and their signs alternate.

In conclusion, we have

$$\operatorname{sgn}([X^k]T_n(X)) = \operatorname{sgn}([X^k]U_n(X)) = \begin{cases} 0 & \text{if } k > n \text{ or } (n+k) \text{ is odd} \\ (-1)^{\frac{n-k}{2}} & \text{otherwise} \end{cases}$$

The proof works using Descartes' rule of signs: We know that T_n and U_n have n distinct real roots and $\lfloor \frac{n}{2} \rfloor$ of them are positive. By Descartes' rule of signs, this implies that the coefficient sequences of T_n and U_n must have at least $\lfloor \frac{n}{2} \rfloor$ sign alternations. However, we also already know that every other coefficient of T_n and U_n starting with $[X^{n-1}]$ is 0, so the number of sign alternations must be *exactly* $\lfloor \frac{n}{2} \rfloor$.

```

lemma sgn_coeff_Cheb_poly_aux:
  fixes n :: nat and P :: "real poly"
  assumes "degree P = n"
  assumes "\i. odd (n + i) ==> coeff P i = 0"
  assumes "card {x. x > 0 \wedge poly P x = 0} = n div 2"
  assumes "rsquarefree P"
  assumes "coeff P n > 0"
  shows "sgn (coeff P i) = (if i > n \vee odd (n + i) then 0 else (-1) ^
((n - i) div 2))"
proof (cases "n > 1")
  case False
  hence "n = 0 \vee n = 1"
    by linarith
  thus ?thesis
  proof (elim disjE)
    assume [simp]: "n = 0"
    show ?thesis
      using assms by (cases "i = 0") (auto simp: coeff_eq_0)
  next
    assume [simp]: "n = 1"
    consider "i = 0" | "i = 1" | "i > 1"
      by linarith
    thus ?thesis
      by cases (use assms in <auto simp: coeff_eq_0>)
  qed
next
case n: True
define xs where "xs = coeffs P"
define ys where "ys = filter (\x. x \neq 0) (map sgn xs)"
have [simp]: "P \neq 0"
  using assms by auto
note [simp] = <degree P = n>

have "count_roots_with (\x. x > 0) P =
(\sum (x::real) | x > 0 \wedge poly P x = 0. order x P)"

```

```

    unfolding count_roots_with_def roots_with_def ..
  also have "... = ( $\sum (x::real) \mid x > 0 \wedge \text{poly } P x = 0. 1$ )"
    using <rsquarefree P> by (intro sum.cong) (auto simp: rsquarefree_def
order_eq_0_iff)
  also have "... = card {x::real. x > 0  $\wedge$  poly P x = 0}"
    by simp
  also have "... = n div 2"
    by fact
  finally have "count_roots_with ( $\lambda x::real. x > 0$ ) P = n div 2" .
  hence "sign_changes xs  $\geq$  n div 2"
    using descartes_sign_rule_aux[of P] by (simp add: xs_def)
  also have "sign_changes xs = length (remdups_adj ys) - 1"
    by (simp add: sign_changes_def ys_def)
  finally have length_gt: "length (remdups_adj ys) > n div 2"
    using n by simp

define d where "d = n mod 2"

have len_ys_conv_card: "length ys = card {i $\in$ {..n div 2}. coeff P (2
* i + d)  $\neq$  0}"
proof -
  have "length ys = card {i. i < Suc n  $\wedge$  map sgn xs ! i  $\neq$  0}"
    unfolding ys_def xs_def
    by (subst length_filter_conv_card) (simp_all add: length_coeffs_degree)
  also have "{i. i < Suc n  $\wedge$  map sgn xs ! i  $\neq$  0} = {i $\in$ {..n}. coeff
P i  $\neq$  0}"
    by (intro Collect_cong conj_cong)
    (auto simp: xs_def map_nth length_coeffs_degree sgn_eq_0_iff
nth_coeffs_coeff)
  also have "... = {i $\in$ {..n}. even (i + n)  $\wedge$  coeff P i  $\neq$  0}  $\cup$ 
{i $\in$ {..n}. odd (i + n)  $\wedge$  coeff P i  $\neq$  0}"
    by blast
  also have "{i $\in$ {..n}. odd (i + n)  $\wedge$  coeff P i  $\neq$  0} = {}"
    using assms(2) by auto
  finally have "length ys = card {i $\in$ {..n}. even (i + n)  $\wedge$  coeff P i
 $\neq$  0}"
    by simp
  also have "bij_betw ( $\lambda i. i \text{ div } 2$ ) {i $\in$ {..n}. even (i + n)  $\wedge$  coeff
P i  $\neq$  0}
{i $\in$ {..n div 2}. coeff P (2 * i + d)  $\neq$  0}"
    by (rule bij_betwI[of _ _ _ " $\lambda i. 2 * i + d$ "; cases "even n"])
    (auto elim!: evenE oddE simp: Suc_double_not_eq_double d_def)
  hence "card {i $\in$ {..n}. even (i + n)  $\wedge$  coeff P i  $\neq$  0} =
card {i $\in$ {..n div 2}. coeff P (2 * i + d)  $\neq$  0}"
    by (rule bij_betw_same_card)
  finally show ?thesis
    by simp
qed

```

```

have "length ys ≤ n div 2 + 1"
proof -
  have "card {i∈{..n div 2}. coeff P (2 * i + d) ≠ 0} ≤ card {..n
div 2}"
    by (rule card_mono) auto
  with len_ys_conv_card show ?thesis
    by simp
qed

have "length (remdups_adj ys) ≤ length ys"
  by (rule remdups_adj_length)
hence "length (remdups_adj ys) = length ys" and len_ys: "length ys
= n div 2 + 1"
  using length_gt <length ys ≤ n div 2 + 1> by linarith+
hence distinct: "distinct_adj ys"
  by (simp add: distinct_adj_conv_length_remdups_adj)

have coeff_nz: "coeff P (2 * i + d) ≠ 0" if "i ≤ n div 2" for i
proof -
  have "{i∈{..n div 2}. coeff P (2 * i + d) ≠ 0} = {..n div 2}"
  proof (rule card_subset_eq)
    show "card {i ∈ {..n div 2}. coeff P (2 * i + d) ≠ 0} = card {..n
div 2}"
      using len_ys len_ys_conv_card by simp
  qed auto
  thus ?thesis using that
    by blast
qed

have coeff_eq_0_iff: "coeff P i = 0 ↔ i > n ∨ odd (n + i)" for i
proof
  assume "coeff P i = 0"
  hence "odd (n + i)" if "i ≤ n"
    using coeff_nz[of "i div 2"] that
    by (cases "even n"; cases "even i"; auto simp: d_def elim!: evenE
oddE)
  thus "i > n ∨ odd (n + i)"
    by linarith
next
  assume "i > n ∨ odd (n + i)"
  thus "coeff P i = 0"
    using coeff_eq_0[of P i] assms(2)[of i] by auto
qed
have [simp]: "length (coeffs P) = Suc n"
  by (auto simp: length_coeffs_degree)

have ys_eq: "ys = map (λi. sgn (coeff P (2 * i + d))) [0..<Suc (n div
2)]"
  unfolding ys_def

```

```

proof (rule filter_eqI[where f = "\i. 2 * i + d"], goal_cases)
  case 1
  thus ?case
    by (auto intro!: strict_mono_onI)
next
  case (2 i)
  hence "i < Suc (n div 2)"
    by simp
  hence "2 * i + d < Suc n"
    by (cases "even n") (auto elim!: evenE oddE simp: d_def)
  thus ?case
    by (auto simp: xs_def d_def length_coeffs_degree)
next
  case (3 i)
  hence "i < Suc (n div 2)"
    by simp
  hence "2 * i + d < Suc n"
    by (cases "even n") (auto elim!: evenE oddE simp: d_def)
  thus ?case
    by (auto simp del: upt_Suc simp: xs_def length_coeffs_degree nth_coeffs_coeff)
next
  case (4 i)
  from 4 have "i ≤ n"
    by (simp add: xs_def)
  hence "map sgn xs ! i ≠ 0 ↔ even (n + i)"
    by (simp add: xs_def nth_coeffs_coeff sgn_eq_0_iff coeff_eq_0_iff)
  also have "... ↔ (∃ j < Suc (n div 2). 2 * j + d = i)"
    unfolding d_def using <i ≤ n>
    by (cases "even n"; cases "even i")
      (auto elim!: evenE oddE simp: Suc_double_not_eq_double
        eq_commute[of "2 * x" "Suc y" for x y])
  finally show ?case
    by simp
qed

have *: "coeff P (2 * i + d) * coeff P (2 * Suc i + d) < 0" if "i <
n div 2" for i
proof -
  have "ys ! i ≠ ys ! Suc i"
    using that distinct by (intro distinct_adj_nth) (auto simp: len_ys)
  also have "ys ! i = sgn (coeff P (2 * i + d))"
    using that by (auto simp: ys_eq map_nth simp del: upt_Suc)
  also have "ys ! Suc i = sgn (coeff P (2 * Suc i + d))"
    using that by (auto simp: ys_eq map_nth simp del: upt_Suc)
  finally have "sgn (coeff P (2 * i + d)) ≠ sgn (coeff P (2 * Suc i
+ d))" .
  moreover have "2 * i + d + 2 ≤ n"
    using that unfolding d_def by (cases "even n") (auto elim!: evenE
oddE)

```

```

    hence "coeff P (2 * i + d) ≠ 0" "coeff P (2 * Suc i + d) ≠ 0"
      using that by (auto simp: coeff_eq_0_iff d_def)
    ultimately show ?thesis
      by (auto simp: sgn_if mult_neg_pos mult_pos_neg split: if_splits)
  qed
  have **: "coeff P i * coeff P (i + 2) < 0" if "even (n + i)" "i + 1
  < n" for i
    using *[of "i div 2"] that by (auto simp: d_def elim!: evenE oddE)

  have ***: "sgn (coeff P (n - 2 * i)) = (-1) ^ i" if "2 * i ≤ n" for
  i
    using that
  proof (induction i)
    case 0
    thus ?case
      using assms by (auto simp: sgn_if)
  next
    case (Suc i)
    have "coeff P (n - 2 * Suc i) * coeff P (n - 2 * Suc i + 2) < 0"
      by (intro **) (use Suc in auto)
    hence "sgn (coeff P (n - 2 * Suc i) * coeff P (n - 2 * Suc i + 2))
  = -1"
      using sgn_neg by blast
    also have "n - 2 * Suc i + 2 = n - 2 * i"
      using Suc.prem1 by simp
    also have "sgn (coeff P (n - 2 * Suc i) * coeff P (n - 2 * i)) =
      sgn (coeff P (n - 2 * Suc i)) * sgn (coeff P (n - 2 * i))"
      by (simp add: sgn_mult)
    also have "sgn (coeff P (n - 2 * i)) = (-1) ^ i"
      by (rule Suc.IH) (use Suc.prem1 in auto)
    finally show ?case
      by (auto simp: sgn_if)
  qed

  show "sgn (coeff P i) = (if i > n ∨ odd (n + i) then 0 else (-1) ^
  ((n - i) div 2))"
    using coeff_eq_0[of P i] assms(2)[of i] ***[of "(n - i) div 2"]
    by auto
  qed

theorem sgn_coeff_Cheb_poly:
  "sgn (coeff (Cheb_poly n) i :: 'a :: linordered_idom) =
  (if i > n ∨ odd (n + i) then 0 else (-1) ^ ((n - i) div 2))"
proof -
  note [transfer_rule] =
    rel_ring_int_transfer [where ?'a = real and ?'b = 'a]
    rel_ring_int_sgn [where ?'a = real and ?'b = 'a]
    Cheb_poly_transfer [where ?'a = real and ?'b = 'a]
    transfer_rule_of_nat transfer_rule_numeral

```



```

show ?thesis
proof (transfer fixing: n i, rule sgn_coeff_Cheb_poly_aux)
  have "bij_betw (cheb_node n) {k∈{..

```

theorem sgn_coeff_Cheb_poly':

```

"sgn (coeff (Cheb_poly' n) i) :: 'a :: linordered_idom) =
(if i > n ∨ odd (n + i) then 0 else (-1) ^ ((n - i) div 2))"

```

proof -

```

note [transfer_rule] =
  rel_ring_int_transfer [where ?'a = real and ?'b = 'a]
  rel_ring_int_sgn [where ?'a = real and ?'b = 'a]
  Cheb_poly'_transfer [where ?'a = real and ?'b = 'a]
  transfer_rule_of_nat transfer_rule_numeral
show ?thesis
proof (transfer fixing: n i, rule sgn_coeff_Cheb_poly_aux)
  have "bij_betw (cheb_node' n) {k∈{..

```

3.9 Orthogonality and integrals

lemma cis_eq_1_iff: "cis x = 1 \longleftrightarrow ($\exists n. x = 2 * \pi * \text{real_of_int } n$)"

proof

```

assume "cis x = 1"
hence "Re (cis x) = 1"
  by (subst <cis x = 1>) auto
hence "cos x = 1"
  by simp
thus "∃ n. x = 2 * pi * real_of_int n"
  by (subst (asm) cos_one_2pi_int) auto
qed auto

context
  fixes n :: nat and x :: "nat ⇒ real"
  defines "x ≡ (λk. cos (real (Suc (2 * k)) / real (2 * n) * pi))"
begin

lemma cheb_poly_orthogonality_discrete_aux:
  assumes "1 ∈ {0<..<2*n}"
  shows "(∑ k<n. cos (real 1 * real (Suc (2 * k)) / real (2 * n) * pi))
= 0"
proof (cases "n = 0")
  case n: False
  define ω where "ω = cis (real 1 / real (2 * n) * pi)"
  have [simp]: "ω ≠ 0"
    by (auto simp: ω_def)
  have not_one: "ω² ≠ 1"
  proof
    assume "ω² = 1"
    then obtain t where t: "real 1 * pi / real n = 2 * pi * real_of_int
t"
      unfolding ω_def Complex.DeMoivre cis_eq_1_iff by auto
    have "real_of_int (int 1) = real 1"
      by simp
    also have "... = real_of_int (2 * t * int n)"
      using n t by (simp add: field_simps)
    finally have "int 1 = int (2 * n) * t"
      by (subst (asm) of_int_eq_iff) (simp add: mult_ac)
    hence "int (2 * n) dvd int 1"
      unfolding dvd_def..
    hence "2 * n dvd 1"
      by presburger
    thus False
      using assms n by (auto dest!: dvd_imp_le)
  qed

  have [simp]: "Im ω ≠ 0"
  proof
    assume "Im ω = 0"
    have "norm ω = 1"
      by (auto simp: ω_def)
  qed

```

```

hence "|Re ω| = 1"
  using <Im ω = 0> by (auto simp: norm_complex_def)
hence "ω ∈ {1, -1}"
  by (auto simp: complex_eq_iff <Im ω = 0>)
hence "ω ^ 2 = 1"
  by auto
thus False
  using not_one by contradiction
qed

have "(∑ k<n. cos (real 1 * real (Suc (2 * k)) / real (2 * n) * pi))
= Re (∑ k<n. ω ^ Suc (2 * k))"
  unfolding ω_def Complex.DeMoivre by (simp add: algebra_simps ω_def)
also have "(∑ k<n. ω ^ Suc (2 * k)) = ω * (∑ k<n. (ω^2) ^ k)"
  by (simp add: sum_distrib_left power_mult)
also have "... = (1 - ω^2 ^ n) * (ω / (1 - ω^2))"
  by (subst sum_gp_strict) (use not_one in <simp_all add: algebra_simps>)
also have "ω^2 ^ n = cis (real 1 * pi)"
  using n by (simp add: ω_def Complex.DeMoivre)
also have "... = (-1) ^ 1"
  unfolding Complex.DeMoivre [symmetric] by simp
also have "ω / (1 - ω^2) = inverse (-(ω - inverse ω))"
  using not_one by (simp add: power2_eq_square field_simps)
also have "inverse ω = cnj ω"
  by (simp add: ω_def cis_cnj)
also have "inverse (-(ω - cnj ω)) = i / (2 * Im ω)"
  by (subst complex_diff_cnj) (auto simp: field_simps)
finally show ?thesis
  by simp
qed auto

```

For $k = 0, \dots, n-1$ let $x_k = \cos(\frac{2k+1}{2n}\pi)$ be the Chebyshev nodes of order n , i.e. the roots of T_n . Then the following discrete orthogonality relation holds for the Chebyshev polynomials of the first kind (for any $i, j < n$):

$$\sum_{k=0}^{n-1} T_i(x_k)T_j(x_k) = \begin{cases} n & \text{if } i = j = 0 \\ \frac{n}{2} & \text{if } i = j \neq 0 \\ 0 & \text{if } i \neq j \end{cases}$$

```

theorem cheb_poly_orthogonality_discrete:
  fixes i j :: nat
  assumes "i < n" "j < n"
  shows "(∑ k<n. cheb_poly i (x k) * cheb_poly j (x k)) =
    (if i = j then if i = 0 then n else n / 2 else 0)"
proof (cases "n = 0")
  case False
  hence n: "n > 0"
    by auto

```

```

show ?thesis
  using assms(1,2)
proof (induction j i rule: linorder_wlog)
  case (le j i)
  have "(∑ k<n. cheb_poly i (x k) * cheb_poly j (x k)) =
        (∑ k<n. cos (real (i + j) * (real (Suc (2 * k)) / real (2 *
n)) * pi)) / 2 +
        (∑ k<n. cos (real (i - j) * (real (Suc (2 * k)) / real (2 *
n)) * pi)) / 2 "
    unfolding cheb_poly_prod [OF le(1)] using le
    by (simp add: x_def sum.distrib add_divide_distrib of_nat_diff mult_ac
flip: sum_divide_distrib)
  also have "(∑ k<n. cos (real (i - j) * (real (Suc (2 * k)) / real
(2 * n)) * pi)) =
        (if i = j then real n else 0)"
    using cheb_poly_orthogonality_discrete_aux[of "i - j"] le by simp
  also have "(∑ k<n. cos (real (i + j) * (real (Suc (2 * k)) / real
(2 * n)) * pi)) =
        (if i = j ∧ i = 0 then real n else 0)"
    using cheb_poly_orthogonality_discrete_aux[of "i + j"] le by auto
  also have "(if i = j ∧ i = 0 then real n else 0) / 2 + (if i = j then
real n else 0) / 2 =
        (if i = j then if i = 0 then n else n / 2 else 0)"
    by auto
  finally show ?case .
next
  case (sym j i)
  thus ?case
    by (simp only: eq_commute mult.commute) auto
qed
qed auto

```

A similar relation holds for the Chebyshev polynomials of the second kind:

$$\sum_{k=0}^{n-1} U_i(x_k) U_j(x_k) (1 - x_k^2) = \begin{cases} n & \text{if } i = j = n - 1 \\ \frac{n}{2} & \text{if } i = j \neq 0 \\ 0 & \text{if } i \neq j \end{cases}$$

```

theorem cheb_poly'_orthogonality_discrete:
  fixes i j :: nat
  assumes "i < n" "j < n"
  shows "(∑ k<n. cheb_poly' i (x k) * cheb_poly' j (x k) * (1 - x k ^
2)) =
        (if i = j then if i = n - 1 then n else n / 2 else 0)"
  using assms
proof (induction j i rule: linorder_wlog)
  case (le j i)
  have sin_pos: "sin (pi * (1 + real k * 2) / (real n * 2)) > 0" if "k
< n" for k

```

```

proof -
  have "(1 + real k * 2) / (real n * 2) * pi < 1 * pi"
    by (intro mult_strict_right_mono) (use that in auto)
  thus ?thesis
    using that by (intro sin_gt_zero) (auto simp: mult_ac)
qed

have "(\sum k<n. cheb_poly' i (x k) * cheb_poly' j (x k) * (1 - x k ^
2)) =
  (\sum k<n. sin ((i+1) * real (Suc (2 * k)) / real (2 * n) * pi)
*
  sin ((j+1) * real (Suc (2 * k)) / real (2 * n) * pi))"
proof (intro sum.cong refl, goal_cases)
  case (1 k)
  thus ?case
    unfolding x_def cos_squared_eq using sin_pos[of k]
    by (auto simp: cheb_poly'_cos' x_def power2_eq_square mult_ac)
qed
also have "... = ((\sum k<n. cos (real (i - j) * real (Suc (2 * k)) / real
(2 * n) * pi)) -
  (\sum k<n. cos (real (i + j + 2) * real (Suc (2 * k))
/ real (2 * n) * pi))) / 2"
  using le
  by (simp add: sin_times_sin sum_distrib_right sum_distrib_left algebra_simps

      add_divide_distrib diff_divide_distrib sum_divide_distrib
of_nat_diff
      flip: sum_diff_distrib sum.distrib)
also have "(\sum k<n. cos (real (i - j) * real (Suc (2 * k)) / real (2
* n) * pi)) =
  (if i = j then real n else 0)"
  using cheb_poly_orthogonality_discrete_aux[of "i - j"] le by simp
also have "(\sum k<n. cos (real (i + j + 2) * real (Suc (2 * k)) / real
(2 * n) * pi)) =
  (if j = n - 1 then -real n else 0)"
proof (cases "j = n - 1")
  case [simp]: True
  from le have [simp]: "i = n - 1"
  by auto
  have "(\sum k<n. cos (real (i + j + 2) * real (Suc (2 * k)) / real (2
* n) * pi)) =
  (\sum k<n. cos ((1 + 2 * real k) * pi))"
  by (simp add: of_nat_diff)
  also have "... = -real n"
  by (simp add: distrib_right)
  finally show ?thesis
  by auto
next
  case False

```

```

    thus ?thesis using le
      by (subst cheb_poly_orthogonality_discrete_aux) auto
  qed
  also have "((if i = j then real n else 0) - (if j = n - 1 then - real
n else 0)) / 2 =
      (if i = j then if i = n - 1 then real n else real n / 2 else
0)"
    using le by auto
  finally show ?case .
next
  case (sym j i)
  thus ?case
    by (simp only: eq_commute mult.commute) auto
qed

end

```

We now show the continuous orthogonality relations. For the polynomials of the first kind, the relation is:

$$\int_{-1}^1 \frac{T_m(x)T_n(x)}{\sqrt{1-x^2}} dx = \begin{cases} \pi & \text{if } m = n = 0 \\ \frac{\pi}{2} & \text{if } m = n \neq 0 \\ 0 & \text{if } m \neq n \end{cases}$$

The proof works by a change of variables $x = \cos \theta$, which converts the integral to the easier form $\int_0^\pi \cos(mt) \cos(nt) dx$, which can then be solved by a computing an indefinite integral (with appropriate case distinctions on m and n).

theorem *cheb_poly_orthogonality*:

```

  fixes m n :: nat
  defines "I ≡ if m = n then if m = 0 then pi else pi / 2 else 0"
  shows "((λx. cheb_poly m x * cheb_poly n x / sqrt (1 - x2)) has_integral
I) {-1..1}"

```

proof -

```

  let ?f = "λt::real. -cos (m * t) * cos (n * t)"
  let ?I = "integral {0..pi} (λt. cos (real m * t) * cos (real n * t))"

  have "finite {-1, 1 :: real}" "-1 ≤ (1::real)" "arccos ' {-1..1} ⊆
{0..pi}"
    "continuous_on {0..pi} ?f" "continuous_on {-1..1} arccos"
    "(λx. x ∈ {- 1..1} - {- 1, 1} ⇒
      (arccos has_real_derivative -inverse (sqrt (1 - x ^ 2))) (at x
within {- 1..1}))"
    by (auto intro!: arccos_lbound arccos_ubound continuous_intros derivative_eq_intros)

  from has_integral_substitution_general[OF this]
  have "((λx. cos (m * arccos x) * cos (n * arccos x) / sqrt (1 - x2))
has_integral ?I) {-1..1}"

```

```

    by (simp add: divide_simps)
  also have "?this  $\longleftrightarrow$  (( $\lambda x$ . cheb_poly m x * cheb_poly n x / sqrt (1 - x2)) has_integral ?I) {-1..1}"
    by (intro has_integral_cong) (auto simp: cheb_poly_conv_cos)
  also consider "n = 0" "m = 0" | "n = m" "m  $\neq$  0" | "n  $\neq$  m" by blast
  hence "?I = I"
  proof cases
    assume mn: "n = m" "m  $\neq$  0"
    let ?h = " $\lambda x::\text{real}$ . (2 * m * x + sin (2 * m * x)) / (4 * m)"
    have "(?h has_field_derivative cos (m * x) * cos (n * x)) (at x within A)" for x :: real and A
    proof -
      have "(?h has_field_derivative (1 + cos (2 * (m * x))) / 2) (at x within A)" using mn
      by (auto intro!: derivative_eq_intros simp: field_simps)
      also have "(1 + cos (2 * (m * x))) / 2 = cos (m * x) * cos (n * x)" using mn
      by (subst cos_double_cos) (auto simp: power2_eq_square)
      finally show ?thesis .
    qed
    hence "(( $\lambda t$ . cos (real m * t) * cos (real n * t)) has_integral (?h pi - ?h 0)) {0..pi}"
      using mn by (intro fundamental_theorem_of_calculus)
      (simp_all add: has_real_derivative_iff_has_vector_derivative)
    thus ?thesis using mn by (simp add: has_integral_iff I_def)
  next
    assume mn: "n  $\neq$  m"
    let ?h = " $\lambda x::\text{real}$ . (m * sin (m * x) * cos (n * x) - n * cos (m * x) * sin (n * x)) / (real m ^ 2 - real n ^ 2)"
    {
      fix x :: real and A :: "real set"
      have "m * (m * cos (m * x) * cos (n * x) - n * sin (m * x) * sin (n * x)) - n * (n * cos (m * x) * cos (n * x) - m * sin (m * x) * sin (n * x)) = cos (m * x) * cos (n * x) * (real m ^ 2 - real n ^ 2)"
      by (simp add: algebra_simps power2_eq_square)
      moreover from mn have "real m ^ 2  $\neq$  real n ^ 2" by simp
      ultimately have "(?h has_field_derivative cos (m * x) * cos (n * x)) (at x within A)"
      by (auto intro!: derivative_eq_intros simp: divide_simps power2_eq_square mult_ac)
    }
    hence "(( $\lambda t$ . cos (real m * t) * cos (real n * t)) has_integral (?h pi - ?h 0)) {0..pi}"
      using mn by (intro fundamental_theorem_of_calculus)
      (simp_all add: has_real_derivative_iff_has_vector_derivative)
    thus ?thesis using mn by (simp add: has_integral_iff I_def)
  end

```

```

qed (simp_all add: I_def)
finally show ?thesis .
qed

```

For the polynomials of the second kind, the relation is:

$$\int_{-1}^1 U_m(x)U_n(x)\sqrt{1-x^2} dx = \begin{cases} \frac{\pi}{2} & \text{if } m = n \\ 0 & \text{if } m \neq n \end{cases}$$

The proof works the same as before.

```

theorem cheb_poly'_orthogonality:
  fixes m n :: nat
  defines "I ≡ if m = n then pi / 2 else 0"
  shows "((λx. cheb_poly' m x * cheb_poly' n x * sqrt (1 - x^2)) has_integral
I) {-1..1}"
proof -
  define h :: "nat ⇒ real ⇒ real" where
    "h = (λn x. if x = 0 then real n else if x = pi then (-1)^Suc n *
real n else sin (n * x) / sin x)"
  have h_eq: "h n x = sin (n * x) / sin x" if "x ∉ {0, pi}" for n x
    using that by (auto simp: h_def)
  have h_cont: "continuous_on {0..pi} (h n)" if "n > 0" for n
  proof -
    have "continuous (at x within {0..pi}) (h n)" if "x ∈ {0..pi}" for
x n
  proof -
    consider "x = 0" | "x = pi" | "x ∈ {0<..F x in nhds x. x ∈ {0<..F x in nhds x. sin (real n * x) / sin x = h n x"
      by eventually_elim (auto simp: h_def)
    hence "isCont (λx. sin (n * x) / sin x) x ⟷ isCont (h n) x"
      by (intro isCont_cong)
    finally show ?thesis
      using continuous_at_imp_continuous_at_within by auto
  next
    assume [simp]: "x = 0"
    have "filterlim (λx::real. sin (n * x) / sin x) (nhds (of_nat
n)) (at_right 0)"
      by real_asymp
    also have "eventually (λx::real. x ∈ {0<..

```



```

    hence "eventually ( $\lambda x::\text{real}. \sin (n * x) / \sin x = h n x$ ) (at_right
0)"
    by eventually_elim (auto simp: h_def)
    hence "filterlim ( $\lambda x::\text{real}. \sin (n * x) / \sin x$ ) (nhds (of_nat
n)) (at_right 0)  $\longleftrightarrow$ 
    filterlim (h n) (nhds (of_nat n)) (at_right 0)"
    by (intro filterlim_cong refl)
    finally have "filterlim (h n) (nhds (of_nat n)) (at 0 within {0..pi})"
    by (simp add: at_within_Icc_at_right)
    thus ?thesis
    by (simp add: continuous_within h_def)
next
    assume [simp]: "x = pi"
    have "filterlim ( $\lambda x::\text{real}. \sin (n * x) / \sin x$ ) (nhds ((-1)^Suc
n * real n)) (at_left pi)"
    by real_asymp
    also have "eventually ( $\lambda x::\text{real}. x \in \{0 <.. < \pi\}$ ) (at_left pi)"
    by (rule eventually_at_left_real) auto
    hence "eventually ( $\lambda x::\text{real}. \sin (n * x) / \sin x = h n x$ ) (at_left
pi)"
    by eventually_elim (auto simp: h_def)
    hence "filterlim ( $\lambda x::\text{real}. \sin (n * x) / \sin x$ ) (nhds ((-1)^Suc
n * real n)) (at_left pi)  $\longleftrightarrow$ 
    filterlim (h n) (nhds ((-1)^Suc n * real n)) (at_left pi)"
    by (intro filterlim_cong refl)
    finally have "filterlim (h n) (nhds ((-1)^Suc n * real n)) (at
pi within {0..pi})"
    by (simp add: at_within_Icc_at_left)
    thus ?thesis
    by (simp add: continuous_within h_def)
qed
qed
thus ?thesis
unfolding continuous_on_eq_continuous_within by blast
qed

define f where "f = ( $\lambda t::\text{real}. -\sin ((m+1) * t) * \sin ((n+1) * t)$ )"
define g where "g = ( $\lambda t. \sin (\text{real } (m+1) * t) * \sin (\text{real } (n+1) * t)$ )"
let ?I = "integral {0..pi} g"

have "finite {-1, 1 :: real}" "-1  $\leq$  (1::real)" "arccos ' {-1..1}  $\subseteq$ 
{0..pi}"
"continuous_on {0..pi} f" "continuous_on {-1..1} arccos"
"( $\bigwedge x. x \in \{-1..1\} - \{-1, 1\} \implies$ 
(arccos has_real_derivative -inverse (sqrt (1 - x ^ 2))) (at x
within {-1..1}))"
by (auto intro!: arccos_lbound arccos_ubound continuous_intros h_cont
derivative_eq_intros simp: f_def)

```

```

from has_integral_substitution_general[OF this]
have "(( $\lambda x. - \text{inverse} (\text{sqrt} (1 - x^2)) * (- \sin ((m + 1) * \arccos x) * \sin ((n + 1) * \arccos x))$ )
  has_integral ?I)  $\{-1..1\}$ "
  by (simp add: divide_simps f_def g_def)
have I: "(( $\lambda x. \text{cheb\_poly}' m x * \text{cheb\_poly}' n x * \text{sqrt} (1 - x^2)$ ) has_integral
?I)  $\{-1..1\}$ "
proof (rule has_integral_spike)
  show "negligible  $\{1, -1 :: \text{real}\}$ "
  by simp
  show " $\text{cheb\_poly}' m x * \text{cheb\_poly}' n x * \text{sqrt} (1 - x^2) =$ 
     $-\text{inverse} (\text{sqrt} (1 - x^2)) * (- \sin ((m + 1) * \arccos x) * \sin$ 
 $((n + 1) * \arccos x))$ "
  if " $x \in \{-1..1\} - \{1, -1\}$ " for x :: real
  using that by (auto simp: arccos_eq_0_iff arccos_eq_pi_iff cheb_poly'_conv_cos
field_simps sin_arccos)
qed fact+

  have sin_double'': " $\sin (x * (y * 2)) = 2 * \sin (x * y) * \cos (x * y)$ "
for x y :: real
  using sin_double[of "x * y"] by (simp add: mult_ac)
  have cos_double'': " $\cos (x * (y * 2)) = (\cos (x * y))^2 - (\sin (x * y))^2$ "
for x y :: real
  using cos_double[of "x * y"] by (simp add: mult_ac)
  have sin_squared_eq': " $\sin x * \sin x = 1 - \cos x ^ 2$ " for x :: real
  using sin_squared_eq[of x] by algebra
  have sin_squared_eq'': " $\sin x * (\sin x * y) = (1 - \cos x ^ 2) * y$ " for
x y :: real
  using sin_squared_eq[of x] by algebra

  have "(g has_integral I)  $\{0..pi\}$ "
proof (cases "m = n")
  case [simp]: True
  define G where " $G = (\lambda x::\text{real}. x/2 - \sin (2*(n+1)*x)/(4*(n+1)))$ "
  have "(g has_integral (G pi - G 0))  $\{0..pi\}$ "
  apply (rule fundamental_theorem_of_calculus)
  apply (auto simp: G_def g_def divide_simps simp flip: has_real_derivative_iff_has_vec
intro!: derivative_eq_intros)
  apply (auto simp: algebra_simps cos_add sin_add cos_multiple_reduce
sin_multiple_reduce
sin_squared_eq''
sin_squared_eq''')
  done
  also have "G 0 = 0"
  by (simp add: G_def)
  also have " $G \text{ pi} = \text{pi} / 2 - \sin (\text{real} (2 * (n + 1)) * \text{pi}) / \text{real} (4$ 
 $* (n + 1))$ "
  unfolding G_def ..
  also have " $\sin (\text{real} (2 * (n + 1)) * \text{pi}) = 0$ "

```

```

    using sin_npi by blast
    finally show ?thesis
      by (simp add: I_def)
next
case False
define G where "G = (λx::real. sin ((real m-real n)*x) / (2*(real
m-real n)) - sin ((2+m+n)*x)/(2*(2+m+n)))"
have "(g has_integral (G pi - G 0)) {0..pi}"
  using False
  apply (intro fundamental_theorem_of_calculus)
  apply (auto simp: G_def g_def divide_simps simp flip: has_real_derivative_iff_has_vec
    intro!: derivative_eq_intros)
  apply (auto simp: algebra_simps cos_add sin_add cos_diff sin_diff
    cos_multiple_reduce sin_multiple_reduce
      sin_double'' cos_double'' power2_eq_square sin_squared_eq'
    sin_squared_eq'')
done
also have "G 0 = 0"
  by (simp add: G_def)
also have "G pi = sin ((real m - real n) * pi) / (2 * (real m - real
n)) -
      sin (real (2 + m + n) * pi) / real (2 * (2 + m +
n))"
  unfolding G_def by (simp add: G_def)
also have "real m - real n = of_int (int m - int n)"
  by linarith
also have "sin (... * pi) = 0"
  using sin_zero_iff_int2 by blast
also have "sin (real (2 + m + n) * pi) = 0"
  using sin_npi by blast
finally show ?thesis
  using False by (simp add: I_def)
qed
with I show ?thesis
  using integral_unique by blast
qed

```

We additionally show the following property about the integral from -1 to 1 :

$$\int_{-1}^1 T_n(x) dx = \frac{1 + (-1)^n}{1 - n^2}$$

```

theorem cheb_poly_integral_neg1_1:
  "(cheb_poly n has_integral ((1 + (-1)^n) / (1 - n^2))) {-1..1::real}"
proof -
  consider "n = 0" | "n = 1" | "n > 1"
  by linarith
  thus ?thesis

```

```

proof cases
  assume [simp]: "n = 0"
  have "cheb_poly 0 = ( $\lambda x. 1 :: \text{real}$ )"
    by auto
  thus ?thesis
    by (auto simp: has_integral_iff_emeasure_lborel)
next
  assume [simp]: "n = 1"
  have "cheb_poly 1 = ( $\lambda x. x :: \text{real}$ )"
    by (auto simp: fun_eq_iff)
  thus ?thesis
    using ident_has_integral[of "-1" "1 :: real"] by simp
next
  assume n: "n > 1"
  define P :: "real poly" where "P = smult (1/(2*(n+1))) (Cheb_poly
(n+1)) - smult (1/(2*(n-1))) (Cheb_poly (n-1))"
  have "(cheb_poly n has_integral (poly P 1 - poly P (-1))) {-1..1::real}"
  proof (rule fundamental_theorem_of_calculus)
    define a b where "a = n+1" and "b = n-1"
    have [simp]: "a  $\neq$  0" "b  $\neq$  0"
      using n by (auto simp: a_def b_def)
    have "pderiv P = smult (1 / 2) (Cheb_poly' (a-1) - Cheb_poly' (b-1))"
      using n unfolding P_def a_def [symmetric] b_def [symmetric]
      by (auto simp: P_def of_nat_diff pderiv_Cheb_poly pderiv_diff
pderiv_smult of_nat_mult_conv_smult smult_diff_right)
    also have "2 * ... = Cheb_poly' (a-1) - Cheb_poly' (b-1)"
      by (auto simp: numeral_mult_conv_smult)
    also have "... = 2 * Cheb_poly n"
      using Cheb_poly_rec[of n, where ?'a = real] cheb_poly'.P.simps(3)[of
"n - 2"] n
      by (simp add: a_def b_def numeral_2_eq_2)
    finally have [simp]: "pderiv P = Cheb_poly n"
      by simp
    show "(poly P has_vector_derivative cheb_poly n x) (at x within
{- 1..1})" for x
      unfolding cheb_poly.eval [symmetric] cheb_poly'.eval [symmetric]
      has_real_derivative_iff_has_vector_derivative [symmetric]
      by (rule derivative_eq_intros refl)+ auto
    qed auto
    also have "real n ^ 2  $\neq$  1"
      by (metis n nat_power_eq_Suc_0_iff numeral_1_eq_Suc_0 numeral_One
numeral_less_iff of_nat_1 of_nat_eq_iff of_nat_power semiring_norm(75)
zero_neq_numeral)
    hence "poly P 1 - poly P (-1) = (if even n then 2 / (1 - real n ^
2) else 0)"
      using n
      apply (simp add: P_def of_nat_diff minus_one_power_iff divide_simps
del: of_nat_Suc)
      apply (auto simp: field_simps power2_eq_square)

```

```

done
also have "... = (1 + (-1) ^ n) / (1 - real n ^ 2)"
by auto
finally show ?thesis .
qed
qed

```

And, for the polynomials of the second kind:

$$\int_{-1}^1 U_n(x) dx = \frac{1 + (-1)^n}{n + 1}$$

```

theorem cheb_poly'_integral_neg1_1:
  "(cheb_poly' n has_integral (1 + (-1) ^ n) / (n+1)) {-1..1::real}"
proof -
  define F :: "real poly" where "F = smult (1 / of_nat (Suc n)) (Cheb_poly
(Suc n))"
  have [simp]: "pderiv F = Cheb_poly' n"
    by (auto simp: F_def pderiv_smult pderiv_Cheb_poly of_nat_mult_conv_smult
simp del: of_nat_Suc)
  have "(poly (Cheb_poly' n) has_integral (poly F 1 - poly F (-1))) {-1..1}"
    by (rule fundamental_theorem_of_calculus)
      (auto intro!: derivative_eq_intros simp flip: has_real_derivative_iff_has_vector_der)
  also have "poly F 1 - poly F (-1) = (1 + (-1) ^ n) / (n+1)"
    by (simp add: F_def add_divide_distrib)
  finally show ?thesis
    by (simp add: add_ac)
qed

```

3.10 Clenshaw's algorithm

Clenshaw's algorithm allows us to efficiently evaluate a weighted sum of Chebyshev polynomials of the first kind, i.e.

$$\sum_{i=0}^n w_i \cdot T_i(x) .$$

This is useful when evaluating interpolations.

```

locale clenshaw =
  fixes g :: "nat ⇒ 'a :: comm_ring_1"
  fixes a b :: "nat ⇒ 'a"
  assumes g_rec: "∧n. g (Suc (Suc n)) = a n * g (Suc n) + b n * g n"
begin

context
  fixes N :: nat and c :: "nat ⇒ 'a"
begin

```

```

function clenshaw_aux where
  "n ≥ N ⇒ clenshaw_aux n = 0"
| "n < N ⇒ clenshaw_aux n =
  c (Suc n) + a n * clenshaw_aux (n+1) + b (Suc n) * clenshaw_aux (n+2)"
  by force+
termination by (relation "Wellfounded.measure (λn. Suc N - n)") simp_all

lemma clenshaw_aux_correct_aux:
  assumes "n ≤ N"
  shows "g n * c n + g (Suc n) * clenshaw_aux n + b n * g n * clenshaw_aux
(Suc n) = (∑ k=n..N. c k * g k)"
  using assms
proof (induction rule: inc_induct)
  case (step k)
  show ?case
  proof (cases "Suc k < N")
    case False
    with step.hyps have k: "k = N - 1" by simp
    from step.hyps have "{N - Suc 0..N} = {N - 1, N}" by auto
    with k show ?thesis using step.hyps by simp
  next
    case True
    have "(∑ k = k..N. c k * g k) = c k * g k + (∑ k = Suc k..N. c k
* g k)"
      using True by (intro sum.atLeast_Suc_atMost) auto
    also have "(∑ k = Suc k..N. c k * g k) = g (Suc k) * c (Suc k) +
      g (Suc (Suc k)) * clenshaw_aux (Suc k) + b (Suc k) *
g (Suc k) * clenshaw_aux (Suc (Suc k))"
      by (subst step.IH [symmetric]) simp_all
    also have "c k * g k + ... = g k * c k + g (Suc k) * clenshaw_aux k
+ b k * g k * clenshaw_aux (Suc k)"
      using step.prem1 step.hyps True by (simp add: algebra_simps g_rec)
    finally show ?thesis ..
  qed
qed auto

fun clenshaw_aux' where
  "clenshaw_aux' 0 acc1 acc2 = g 0 * c 0 + g 1 * acc1 + b 0 * g 0 * acc2"
| "clenshaw_aux' (Suc n) acc1 acc2 = clenshaw_aux' n (c (Suc n) + a n
* acc1 + b (Suc n) * acc2) acc1"

lemma clenshaw_aux'_correct: "clenshaw_aux' N 0 0 = (∑ k≤N. c k * g
k)"
proof -
  have "(∑ k≤N. c k * g k) = g 0 * c 0 + g 1 * clenshaw_aux 0 + b 0 *
g 0 * clenshaw_aux 1"
    using clenshaw_aux'_correct_aux[of 0] by (simp add: atLeast0AtMost
clenshaw_def)

```

```

    moreover have "clenshaw_aux' n (clenshaw_aux n) (clenshaw_aux (Suc
n)) =
      g 0 * c 0 + g 1 * clenshaw_aux 0 + b 0 * g 0 * clenshaw_aux
1"
    if "n ≤ N" for n using that by (induction n) auto
    from this[of N] have "g 0 * c 0 + g 1 * clenshaw_aux 0 + b 0 * g 0
* clenshaw_aux 1 =
      clenshaw_aux' N 0 0" by simp
    ultimately show ?thesis by simp
qed

lemmas [simp del] = clenshaw_aux'.simps

end

lemma clenshaw_aux'_cong:
  "(\k. k ≤ n ⇒ c k = c' k) ⇒ clenshaw_aux' c n acc1 acc2 = clenshaw_aux'
c' n acc1 acc2"
  by (induction n acc1 acc2 rule: clenshaw_aux'.induct) (auto simp: clenshaw_aux'.simps)

definition clenshaw where "clenshaw N c = clenshaw_aux' c N 0 0"

theorem clenshaw_correct: "clenshaw N c = (∑ k≤N. c k * g k)"
  using clenshaw_aux'_correct by (simp add: clenshaw_def)

end

definition cheb_eval :: "'a :: comm_ring_1 list ⇒ 'a ⇒ 'a" where
  "cheb_eval cs x = (∑ k<length cs. cs ! k * cheb_poly k x)"

interpretation cheb_poly: clenshaw "λn. cheb_poly n x" "λ_. 2 * x" "λ_.
-1"
  by standard (simp_all add: cheb_poly_simps)

fun cheb_eval_aux where
  "cheb_eval_aux 0 cs x acc1 acc2 = hd cs + x * acc1 - acc2"
| "cheb_eval_aux (Suc n) cs x acc1 acc2 =
  cheb_eval_aux n (tl cs) x (hd cs + 2 * x * acc1 - acc2) acc1"

lemma cheb_eval_aux_altdef:
  "length cs = Suc n ⇒
  cheb_eval_aux n cs x acc1 acc2 =
  cheb_poly.clenshaw_aux' x (λk. rev cs ! k) n acc1 acc2"
proof (induction n cs x acc1 acc2 rule: cheb_eval_aux.induct)
  case (1 cs x acc1 acc2)
  hence "hd cs = cs ! 0"
  by (intro hd_conv_nth) auto
  with 1 show ?case

```

```

    by (auto simp: rev_nth cheb_poly.clenshaw_aux'.simps)
next
  case (2 n cs x acc1 acc2)
  hence "hd cs = cs ! 0"
    by (intro hd_conv_nth) auto
  with 2 show ?case
    by (auto simp: rev_nth cheb_poly.clenshaw_aux'.simps nth_tl Suc_diff_le
        intro!: cheb_poly.clenshaw_aux'_cong)
qed

lemmas [simp del] = cheb_eval_aux.simps

lemma cheb_eval_code [code]:
  "cheb_eval [] x = 0"
  "cheb_eval [c] x = c"
  "cheb_eval (c1 # c2 # cs) x =
    cheb_eval_aux (Suc (length cs)) (rev (c1 # c2 # cs)) x 0 0"
proof -
  have "cheb_eval (c1 # c2 # cs) x =
    ( $\sum_{k \leq \text{Suc} (\text{length } cs)}. (c1 \# c2 \# cs) ! k * \text{cheb\_poly } k \ x)$ "
    unfolding cheb_eval_def by (intro sum.cong) auto
  also have "... = cheb_eval_aux (Suc (length cs)) (rev (c1 # c2 # cs))
x 0 0"
    unfolding cheb_poly.clenshaw_def cheb_poly.clenshaw_correct [symmetric]
    using cheb_eval_aux_altdef[of "rev (c1 # c2 # cs)" "Suc (length cs)"
x 0 0]
    by (simp_all add: cheb_poly.clenshaw_def )
  finally show "cheb_eval (c1 # c2 # cs) x = ..." .
qed (simp_all add: cheb_eval_def)

end

```

References

- [1] J. Mason and D. Handscomb. *Chebyshev Polynomials*. CRC Press, 2002.