

LOCAL ASYMPTOTICS FOR ORTHONORMAL POLYNOMIALS ON THE UNIT CIRCLE VIA UNIVERSALITY

D. S. LUBINSKY

ABSTRACT. Let μ be a positive measure on the unit circle that is regular in the sense of Stahl, Totik, and Ullmann. Assume that in some subarc J , μ is absolutely continuous, while μ' is positive and continuous. Let $\{\phi_n\}$ be the orthonormal polynomials for μ . Using universality limits, we show that for appropriate $z \in J$,

$$\lim_{n \rightarrow \infty} \frac{\phi_n(z(1 + \frac{u}{n}))}{\phi_n(z)} = e^u,$$

uniformly for u in compact subsets of the plane.

Research supported by NSF grant DMS1800251

1. RESULTS

Let μ be a finite positive Borel measure on $[-\pi, \pi]$ with infinitely many points in its support. Then we may define orthonormal polynomials

$$\phi_n(z) = \kappa_n z^n + \dots, \kappa_n > 0,$$

$n = 0, 1, 2, \dots$ satisfying the orthonormality conditions

$$(1.1) \quad \frac{1}{2\pi} \int_{-\pi}^{\pi} \phi_n(z) \overline{\phi_m(z)} d\mu(\theta) = \delta_{mn},$$

where $z = e^{i\theta}$. We shall usually assume that μ is *regular* in the sense of Stahl and Totik [11], so that

$$(1.2) \quad \lim_{n \rightarrow \infty} \kappa_n^{1/n} = 1.$$

This is true if for example $\mu' > 0$ a.e. in $[-\pi, \pi]$, but there are pure jump and pure singularly continuous measures that are regular. We denote the zeros of ϕ_n by $\{z_{jn}\}_{j=1}^n$. They lie inside the unit circle, and may not be distinct.

The n th reproducing kernel for μ is

$$K_n(z, u) = \sum_{j=0}^{n-1} \phi_j(z) \overline{\phi_j(u)}.$$

One of the key limits in random matrix theory, the so-called universality limit [1], [3], [4], [5], [9], [15], [16] can be cast in the following form for measures on the unit circle [4, Thm. 6.3, p. 559]:

Theorem A

Let μ be a finite positive Borel measure on $[-\pi, \pi]$ that is regular. Let $J \subset (-\pi, \pi)$ be compact, and such that μ is absolutely continuous in an open set containing

Date: December 28, 2018.

J. Assume moreover, that μ' is positive and continuous at each point of J . Then uniformly for $\theta \in J$ and a, b in compact subsets of the complex plane, we have

$$(1.3) \quad \lim_{n \rightarrow \infty} \frac{K_n \left(z \left(1 + \frac{i2\pi a}{n} \right), z \left(1 + \frac{i2\pi b}{n} \right) \right)}{K_n(z, z)} = e^{i\pi(a-b)} \frac{\sin \pi(a-b)}{\pi(a-b)},$$

There are several refinements and generalizations of this result (Totik, Simon...)

In this paper, we shall use the universality limit to establish "local" asymptotics for the ratio $\phi_n(z(1 + \frac{u}{n})) / \phi_n(z)$. Analogous results for orthogonal polynomials associated with measures on compact subsets of the real line were established in [6], [7]. In [6], we showed that if μ is a regular measure on $[-1, 1]$ for which $\mu'(x)(1-x)^{-\alpha}$ has a finite positive limit as $x \rightarrow 1-$, then the orthonormal polynomials $\{p_n\}$ for μ satisfy, uniformly for z in compact subsets of \mathbb{C} ,

$$\lim_{n \rightarrow \infty} \frac{p_n \left(1 - \frac{z^2}{2n^2} \right)}{p_n(1)} = \frac{J_\alpha^*(z)}{J_\alpha^*(0)},$$

where $J_\alpha^*(z) = J_\alpha(z) / z^\alpha$ is the normalized Bessel function of order α . In [7], we showed that if μ is a regular measure with compact support in the real line, and in some closed subinterval J of the support, μ is absolutely continuous, while μ' is continuous, then for points y_{jn} in a compact subset of J° with $p_n'(y_{jn}) = 0$, we have

$$\lim_{n \rightarrow \infty} \frac{p_n \left(y_{jn} + \frac{z}{n\omega(y_{jn})} \right)}{p_n(y_{jn})} = \cos \pi z$$

uniformly in y_{jn} and for z in compact subsets of the plane. Here ω is the density of the equilibrium measure of the support.

The case of the unit circle turns out to be more difficult, because there is no obvious analogue of the point 1 at the endpoint of $[-1, 1]$, or the local maximum point y_{jn} of $|p_n|$ inside the support. The derivative ϕ_n' of the orthonormal polynomial ϕ_n has all its zeros inside the unit circle. Moreover, $|\phi_n(e^{i\theta})|$ might have only a few local maxima for $\theta \in [-\pi, \pi]$. For that reason, we shall use *paraorthogonal polynomials*

$$(1.4) \quad \phi_{n+1}(z; \beta) = z\phi_n(z) - \beta\phi_n^*(z)$$

where $|\beta| = 1$ and

$$\phi_n^*(z) = \overline{z^n \phi_n \left(\frac{1}{\bar{z}} \right)}$$

is the reverted polynomial. The paraorthogonal polynomial $\phi_{n+1}(z; \beta)$ has $n+1$ distinct simple zeros on the unit circle. Moreover, they interlace for different β . This is an easy consequence of the fact that

$$(1.5) \quad B_n(z) = \frac{z\phi_n(z)}{\phi_n^*(z)}$$

is a finite Blaschke product (ref. Simon []). It is a consequence of universality limits that the zeros of $\{\phi_n(\cdot; \beta)\}$ exhibit "clock behavior" and this has been studied in detail by Simon and his collaborators. We shall use heavily use those results. Our main theorem is:

Theorem 1.1

This is a consequence of a more general result:

Theorem 1.2

Let μ be a positive measure on the unit circle. Assume that $\{\zeta_n\}$ is a sequence of numbers on the unit circle, and that uniformly for a, b in compact subsets of \mathbb{C} ,

$$(1.6) \quad \lim_{n \rightarrow \infty} \frac{K_n \left(\zeta_n \left(1 + \frac{i2\pi a}{n} \right), \zeta_n \left(1 + \frac{i2\pi b}{n} \right) \right)}{K_n(\zeta_n, \zeta_n)} = e^{i\pi(a-b)} \frac{\sin \pi(a-b)}{\pi(a-b)}.$$

The following are equivalent:

(a)

$$\sup_{n \geq 1} \frac{1}{n} \left| \sum_{j=1}^n \frac{1}{\zeta_n - z_{jn}} \right| < \infty; \quad \sup_{n \geq 1} \frac{1}{n^2} \sum_{j=1}^n \frac{1}{|\zeta_n - z_{jn}|^2} < \infty.$$

(b) From every infinite sequence of positive integers, we can choose an infinite subsequence \mathcal{S} such that uniformly for u in compact subsets of \mathbb{C} ,

$$(1.7) \quad \lim_{n \in \mathcal{S}} \frac{\phi_n \left(\zeta_n \left(1 + \frac{u}{n} \right) \right)}{\phi_n(\zeta_n)} = e^u + C e^{v/2} \sin \left(\frac{v}{2i} \right),$$

where

$$(1.8) \quad C = 2i \lim_{n \in \mathcal{S}} \left(\frac{\zeta_n}{n} \frac{\phi'_n(\zeta_n)}{\phi_n(\zeta_n)} - 1 \right).$$

and C is bounded independently of the subsequence \mathcal{S} .

We note that it is possible to formulate a version of this theorem where μ is replaced at the n th stage by a measure μ_n so that we are handling varying measures, as was done in [6], [7] for measures on the real line.

We note that our proofs very heavily use the fact that there is a Christoffel-Darboux formula for orthogonal polynomials on the unit circle. Since such a formula is lacking for more general contours, it will be a significant challenge to extend the results of this paper to such a setting.

2. PROOF OF THEOREM 1.2

We shall use the Christoffel-Darboux formula [9, p. 954], [12, p. 293]

$$(2.1) \quad K_n(z, t) = \sum_{k=0}^{n-1} \phi_k(z) \overline{\phi_k(t)} = \frac{\overline{\phi_n^*(t)} \phi_n^*(z) - \overline{\phi_n(t)} \phi_n(z)}{1 - \bar{t}z}.$$

Let

$$(2.2) \quad H_n(z, t) = \frac{\phi_n^*(z)}{\phi_n(z)} - \frac{\phi_n^*(t)}{\phi_n(t)}.$$

Lemma 2.1

(a)

$$(2.3) \quad H_n(z, t) = \frac{t^n K_n \left(z, \frac{1}{t} \right) \left(1 - \frac{z}{t} \right)}{\phi_n(t) \phi_n(z)}.$$

(b)

$$(2.4) \quad H_n(z, t) = H_n(z, u) + H_n(u, t).$$

Proof

(a) Now

$$\begin{aligned} & t^n K_n \left(z, \frac{1}{t} \right) \left(1 - \frac{z}{t} \right) \\ &= t^n \left[\overline{\phi_n^* \left(\frac{1}{t} \right)} \phi_n^*(z) - \overline{\phi_n \left(\frac{1}{t} \right)} \phi_n(z) \right] \\ &= \phi_n(t) \phi_n^*(z) - \phi_n^*(t) \phi_n(z), \end{aligned}$$

so () follows from the definition of $H_n(z, t)$.(b) This is immediate from the definition of H_n . ■**Lemma 2.2**Let $\{\zeta_n\}$ be a sequence on the unit circle. The following are equivalent:

(a)

$$(2.5) \quad \sup_{n \geq 1} \frac{1}{n} \left| \sum_{j=1}^n \frac{1}{\zeta_n - z_{jn}} \right| < \infty; \sup_{n \geq 1} \frac{1}{n^2} \sum_{j=1}^n \frac{1}{|\zeta_n - z_{jn}|^2} < \infty.$$

(b) The functions $\left\{ \frac{\phi_n(\zeta_n(1 + \frac{u}{n}))}{\phi_n(\zeta_n)} \right\}$ are uniformly bounded for u in compact subsets of \mathbb{C} .**Proof**(a) \Rightarrow (b)

Now

$$\begin{aligned} \log \left| \frac{\phi_n(\zeta_n(1 + \frac{u}{n}))}{\phi_n(\zeta_n)} \right| &= \sum_{j=1}^n \log \left| 1 + \frac{u\zeta_n}{n(\zeta_n - z_{jn})} \right| \\ (2.6) \quad &= \frac{1}{2} \sum_{j=1}^n \log \left(1 + 2 \operatorname{Re} \left(\frac{u\zeta_n}{n(\zeta_n - z_{jn})} \right) + \left| \frac{u\zeta_n}{n(\zeta_n - z_{jn})} \right|^2 \right) \\ &\leq \operatorname{Re} \left(\frac{u\zeta_n}{n} \sum_{j=1}^n \frac{1}{\zeta_n - z_{jn}} \right) + \frac{|u|^2}{2n^2} \sum_{j=1}^n \frac{1}{|\zeta_n - z_{jn}|^2} \end{aligned}$$

Then given $R > 0$, we obtain from (2.5),

$$\sup_{n \geq 1} \sup_{|u| \leq R} \left| \frac{\phi_n(\zeta_n(1 + \frac{u}{n}))}{\phi_n(\zeta_n)} \right| < \infty.$$

(b) \Rightarrow (a)

Let

$$A = \sup_{n \geq 1} \sup_{|u| \leq 1} \log \left| \frac{\phi_n(\zeta_n(1 + \frac{u}{n}))}{\phi_n(\zeta_n)} \right|.$$

We use the fact that for each j ,

$$\operatorname{Re} \left(\frac{\zeta_n}{\zeta_n - z_{jn}} \right) = \frac{1 - \operatorname{Re}(\zeta_n \overline{z_{jn}})}{|\zeta_n - z_{jn}|^2} \geq 0,$$

so that setting $u = 1$ above, we have

$$2 \operatorname{Re} \left(\frac{\zeta_n}{n(\zeta_n - z_{jn})} \right) + \left| \frac{1}{n(\zeta_n - z_{jn})} \right|^2 \geq 0.$$

Then also, for each j , we have from the identity (2.5) above

$$e^{2A} - 1 \geq 2 \operatorname{Re} \left(\frac{\zeta_n}{n(\zeta_n - z_{jn})} \right) + \left| \frac{1}{n(\zeta_n - z_{jn})} \right|^2 \geq 0.$$

Choose $C_1 > 0$ such that

$$\log(1+t) \geq C_1 t \text{ for } t \in [0, e^{2A} - 1].$$

Then from (2.6),

$$\begin{aligned} A &\geq C_1 \sum_{j=1}^n \left(2 \operatorname{Re} \left(\frac{\zeta_n}{n(\zeta_n - z_{jn})} \right) + \left| \frac{1}{n(\zeta_n - z_{jn})} \right|^2 \right) \\ &= 2C_1 \operatorname{Re} \left(\zeta_n \sum_{j=1}^n \frac{1}{\zeta_n - z_{jn}} \right) + \frac{C_1}{n^2} \sum_{j=1}^n \frac{1}{|\zeta_n - z_{jn}|^2}. \end{aligned}$$

As both terms are nonnegative, we obtain

$$\sup_{n \geq 1} \frac{1}{n^2} \sum_{j=1}^n \frac{1}{|\zeta_n - z_{jn}|^2} < \infty.$$

Next, we apply Cauchy's inequalities for derivatives to $f_n(u) = \frac{\phi_n(\zeta_n(1+\frac{u}{n}))}{\phi_n(\zeta_n)}$. We obtain

$$\left| \frac{\zeta_n}{n} \sum_{j=1}^n \frac{1}{\zeta_n - z_{jn}} \right| = |f'_n(0)| \leq \sup_{|u| \leq 1} |f_n(u)| \leq e^A.$$

■

Proof of Theorem 1.2

(a) \Rightarrow (b)

By Lemma 2.2, the functions $\{f_n(u)\} = \left\{ \frac{\phi_n(\zeta_n(1+\frac{u}{n}))}{\phi_n(\zeta_n)} \right\}$ form a normal family. Assume that \mathcal{S} is an infinite subsequence of integers such that

$$\lim_{n \in \mathcal{S}} f_n(u) = G(u),$$

uniformly for u in compact subsets of the plane, where G is an entire function. Let

$$\Delta_n = \frac{n\phi_n(\zeta_n)^2}{z^n K_n(\zeta_n, \zeta_n)}.$$

Then uniformly for u, v in compact sets, and u, v with $G(u), G(v)$ non-zero, Lemma 2.1 gives

$$\begin{aligned} & \Delta_n H_n \left(\zeta_n \left(1 + \frac{u}{n} \right), \zeta_n \left(1 + \frac{v}{n} \right) \right) \\ &= \frac{(\zeta_n \left(1 + \frac{v}{n} \right))^n \frac{K_n \left(\zeta_n \left(1 + \frac{u}{n} \right), \frac{1}{\zeta_n \left(1 + \frac{v}{n} \right)} \right)}{K_n(\zeta_n, \zeta_n)} n \left(1 - \frac{\zeta_n \left(1 + \frac{u}{n} \right)}{\zeta_n \left(1 + \frac{v}{n} \right)} \right)}{\zeta_n \left[\frac{\phi_n(\zeta_n \left(1 + \frac{u}{n} \right))}{\phi_n(\zeta_n)} \frac{\phi_n(\zeta_n \left(1 + \frac{v}{n} \right))}{\phi_n(\zeta_n)} \right]} \\ &= \frac{e^v}{G(u) G(v)} \frac{K_n \left(\zeta_n \left(1 + \frac{u}{n} \right), \frac{1}{\zeta_n \left(1 + \frac{v}{n} \right)} \right)}{K_n(\zeta_n, \zeta_n)} \left(\frac{v-u}{\zeta_n} \right) (1 + o(1)). \end{aligned}$$

Write $u = 2\pi i a$, $-\bar{v} = 2\pi i \bar{b}$ so that $v = -2\pi i b$. Here by the uniform convergence in (),

$$\begin{aligned} \frac{K_n \left(\zeta_n \left(1 + \frac{u}{n} \right), \frac{1}{\zeta_n \left(1 + \frac{v}{n} \right)} \right)}{K_n(\zeta_n, \zeta_n)} &= \frac{K_n \left(\zeta_n \left(1 + \frac{i2\pi a}{n} \right), \zeta_n \left(1 + \frac{i2\pi \bar{b}}{n} + O(\frac{1}{n^2}) \right) \right)}{K_n(\zeta_n, \zeta_n)} \\ &= e^{i\pi(a-b)} \mathbb{S}(a-b) + o(1) \\ &= e^{(u-v)/2} \mathbb{S} \left(\frac{u-v}{2\pi i} \right) + o(1), \end{aligned}$$

so

$$\begin{aligned} & \Delta_n H_n \left(\zeta_n \left(1 + \frac{u}{n} \right), \zeta_n \left(1 + \frac{v}{n} \right) \right) \\ &= \frac{e^v}{G(u) G(v)} e^{(u-v)/2} \mathbb{S} \left(\frac{u-v}{2\pi i} \right) (v-u) + o(1) \\ &= 2i \frac{e^{(u+v)/2}}{\zeta_n G(u) G(v)} \sin \left(\frac{v-u}{2i} \right) + o(1). \end{aligned}$$

Now we use this in (2.4). We have

$$\begin{aligned} & \Delta_n H_n \left(\zeta_n \left(1 + \frac{u}{n} \right), \zeta_n \left(1 + \frac{v}{n} \right) \right) \\ &= \Delta_n H_n \left(\zeta_n \left(1 + \frac{u}{n} \right), \zeta_n \left(1 + \frac{w}{n} \right) \right) + \Delta_n H_n \left(\zeta_n \left(1 + \frac{w}{n} \right), \zeta_n \left(1 + \frac{v}{n} \right) \right) \end{aligned}$$

and hence for u, v, w with $G(u) G(v) G(w) \neq 0$,

$$\begin{aligned} & \frac{e^{(u+v)/2}}{G(u) G(v)} \sin \left(\frac{v-u}{2i} \right) \\ &= \frac{e^{(u+w)/2}}{G(u) G(w)} \sin \left(\frac{w-u}{2i} \right) + \frac{e^{(w+v)/2}}{G(w) G(v)} \sin \left(\frac{v-w}{2i} \right). \end{aligned}$$

Then

$$\begin{aligned} & G(w) e^{(u+v)/2} \sin \left(\frac{v-u}{2i} \right) \\ &= G(v) e^{(u+w)/2} \sin \left(\frac{w-u}{2i} \right) + G(u) e^{(w+v)/2} \sin \left(\frac{v-w}{2i} \right). \end{aligned}$$

By analytic continuation, this holds for all u, v, w . Next, we note the elementary identity

$$\begin{aligned} & e^w e^{(u+v)/2} \sin\left(\frac{v-u}{2i}\right) \\ = & e^v e^{(u+w)/2} \sin\left(\frac{w-u}{2i}\right) + e^u e^{(w+v)/2} \sin\left(\frac{v-w}{2i}\right). \end{aligned}$$

Then subtracting the two, we have

$$\begin{aligned} & [G(w) - e^w] e^{(u+v)/2} \sin\left(\frac{v-u}{2i}\right) \\ = & [G(v) - e^v] e^{(u+w)/2} \sin\left(\frac{w-u}{2i}\right) + [G(u) - e^u] e^{(w+v)/2} \sin\left(\frac{v-w}{2i}\right). \end{aligned}$$

Now we set $w = 0$ and use $G(0) = 1$:

$$0 = -[G(v) - e^v] e^{u/2} \sin\left(\frac{u}{2i}\right) + [G(u) - e^u] e^{v/2} \sin\left(\frac{v}{2i}\right)$$

so that

$$\frac{G(v) - e^v}{e^{v/2} \sin\left(\frac{v}{2i}\right)} = \frac{G(u) - e^u}{e^{u/2} \sin\left(\frac{u}{2i}\right)}.$$

Then both sides are constant, so calling the right-hand side C ,

$$G(v) = e^v + C e^{v/2} \sin\left(\frac{v}{2i}\right).$$

To determine C , we note that

$$G'(0) = 1 + \frac{C}{2i}.$$

In addition, we know that

$$G'(0) = \lim_{n \in \mathcal{S}} f'_n(0) = \lim_{n \in \mathcal{S}} \frac{\zeta_n \phi'_n(\zeta_n)}{n \phi_n(\zeta_n)}.$$

Thus

$$C = 2i \lim_{n \in \mathcal{S}} \left(\frac{\zeta_n \phi'_n(\zeta_n)}{n \phi_n(\zeta_n)} - 1 \right).$$

(b) \Rightarrow (a)

Since C is bounded independently of the subsequence \mathcal{S} , the uniform convergence we are assuming gives that $\{f_n\}$ is uniformly bounded in compact subsets of the plane. Lemma 2.2 gives (). ■

3. PROOF OF THEOREM 1.1

As we have noted, it is not trivial to verify the conditions () in the case of the unit circle. We begin with some identities. Recall the notation () and (), so

$$B_n(z) = \frac{z \phi_n(z)}{\phi_n^*(z)}.$$

Lemma 3.1

Let $|z| = 1$.

(a)

$$(3.1) \quad \operatorname{Re} \left[z \frac{\phi'_n(z)}{\phi_n(z)} \right] = \frac{n}{2} + \frac{1}{2} \sum_{j=1}^n \frac{1 - |z_{jn}|^2}{|z - z_{jn}|^2}.$$

(b)

$$(3.2) \quad \operatorname{Re} \left(\frac{z \phi'_n(z)}{n \phi_n(z)} - 1 \right) = \frac{1}{n} \sum_{j=1}^n \left(\frac{\operatorname{Re}((z - z_{jn}) \bar{z}_{jn})}{|z - z_{jn}|^2} \right).$$

(c)

$$(3.3) \quad |\phi_{n+1}(z; \beta)|^2 = 2 |\phi_n(z)|^2 \{1 - \operatorname{Re}\{\beta B_n(z)\}\}.$$

(d)

$$(3.4) \quad 1 - \beta B_n(z) = \frac{-\beta \phi_{n+1}(z; \beta)}{\phi_n^*(z)}.$$

(e)

$$(3.5) \quad \operatorname{Im} \left\{ \frac{z \phi'_{n+1}(z; \beta)}{\phi_{n+1}(z; \beta)} \right\} = \operatorname{Im} \left\{ \frac{z \phi'_n(z)}{\phi_n(z)} \right\} - \frac{1}{2} |B'_1(z)| \frac{\operatorname{Im}\{\beta B_n(z)\}}{1 - \operatorname{Re}\{\beta B_n(z)\}}.$$

(f) If $\beta = \overline{B_n(w)}$,

$$(3.6) \quad \phi_{n+1}(z; \beta) = -\frac{\bar{\beta}}{\phi_n^*(w)} (1 - z\bar{w}) K_n(z, w).$$

(g)

$$(3.7) \quad \frac{|\operatorname{Im} \beta B_n(z)|}{|1 - \operatorname{Re} \beta B_n(z)|} = \left(4 \frac{|\phi_n(z)|^2}{|\phi_{n+1}(z; \beta)|^2} - 1 \right)^{1/2}.$$

Proof

(a)

$$\begin{aligned} & \frac{\phi_n^{*\prime}(z)}{\phi_n^*(z)} - \frac{\phi'_n(z)}{\phi_n(z)} \\ &= \sum_{j=1}^n \frac{-\bar{z}_{jn}}{1 - \bar{z}_{jn}z} - \sum_{j=1}^n \frac{1}{z - z_{jn}} \\ &= -\frac{1}{z} \sum_{j=1}^n \frac{1 - |z_{jn}|^2}{|z - z_{jn}|^2}. \end{aligned}$$

Thus

$$(3.8) \quad z \frac{\phi_n^{*\prime}(z)}{\phi_n^*(z)} - z \frac{\phi'_n(z)}{\phi_n(z)} = - \sum_{j=1}^n \frac{1 - |z_{jn}|^2}{|z - z_{jn}|^2}.$$

Next, we differentiate $\phi_n^*(e^{i\theta}) = e^{in\theta} \overline{\phi_n(e^{i\theta})}$ to obtain

$$\phi_n^{*\prime}(e^{i\theta}) ie^{i\theta} = in e^{in\theta} \overline{\phi_n(e^{i\theta})} + e^{in\theta} \overline{\phi'_n(e^{i\theta})} e^{i\theta} i$$

so

$$z \phi_n^{*\prime}(z) = nz^n \overline{\phi_n(z)} - z^n \overline{\phi'_n(z)} z.$$

Dividing by $z^n \overline{\phi_n(z)} = \phi_n^*(z)$ gives

$$\frac{z\phi_n^{*\prime}(z)}{\phi_n^*(z)} = n - \overline{\left[\frac{\phi_n'(z)z}{\phi_n(z)} \right]},$$

so

$$\begin{aligned} z \frac{\phi_n'(z)}{\phi_n(z)} - \sum_{j=1}^n \frac{1 - |z_{jn}|^2}{|z - z_{jn}|^2} &= n - \overline{\left[\frac{\phi_n'(z)z}{\phi_n(z)} \right]} \\ \Rightarrow 2 \operatorname{Re} \left[z \frac{\phi_n'(z)}{\phi_n(z)} \right] &= n + \sum_{j=1}^n \frac{1 - |z_{jn}|^2}{|z - z_{jn}|^2}. \end{aligned}$$

Together with (), this gives the result.

(b)

$$\begin{aligned} \operatorname{Re} \left(\frac{z \phi_n'(z)}{n \phi_n(z)} - 1 \right) &= \frac{1}{2n} \sum_{j=1}^n \left(\frac{1 - |z_{jn}|^2}{|z - z_{jn}|^2} - 1 \right) \\ &= \frac{1}{2n} \sum_{j=1}^n \left(\frac{1 - |z_{jn}|^2 - (1 + |z_{jn}|^2 - 2 \operatorname{Re}(z \bar{z}_{jn}))}{|z - z_{jn}|^2} \right) \\ &= \frac{1}{2n} \sum_{j=1}^n \left(\frac{2 \operatorname{Re}(z \bar{z}_{jn}) - 2 |z_{jn}|^2}{|z - z_{jn}|^2} \right) \\ &= \frac{1}{n} \sum_{j=1}^n \left(\frac{\operatorname{Re}((z - z_{jn}) \bar{z}_{jn})}{|z - z_{jn}|^2} \right) \end{aligned}$$

(c)

$$\begin{aligned} |\phi_{n+1}(z; \beta)|^2 &= (z\phi_n(z) - \bar{\beta}z^n \overline{\phi_n(z)}) \overline{(z\phi_n(z) - \bar{\beta}z^n \overline{\phi_n(z)})} \\ &= 2|\phi_n(z)|^2 - 2 \operatorname{Re}(z\phi_n(z) \bar{\beta}z^n \overline{\phi_n(z)}) \\ &= 2|\phi_n(z)|^2 - 2 \operatorname{Re}(z\phi_n(z) \beta z^{-n} \phi_n(z)^2) \\ &= 2|\phi_n(z)|^2 \left\{ 1 - \operatorname{Re} \left\{ \beta z \frac{\phi_n(z)}{z^n \overline{\phi_n(z)}} \right\} \right\} \\ &= 2|\phi_n(z)|^2 \{1 - \operatorname{Re}\{\beta B_n(z)\}\}. \end{aligned}$$

(d)

$$\begin{aligned} 1 - \beta B_n(z) &= \frac{\phi_n^*(z) - \beta z \phi_n(z)}{\phi_n^*(z)} \\ &= \frac{-\beta}{\phi_n^*(z)} (z\phi_n(z) - \bar{\beta}\phi_n^*(z)) \\ &= \frac{-\beta \phi_{n+1}(z; \beta)}{\phi_n^*(z)}. \end{aligned}$$

(d) Next,

$$\ln |\phi_{n+1}(z; \beta)|^2 = \ln 2 + \ln |\phi_n(z)|^2 + \ln \{1 - \operatorname{Re}\{\beta B_n(z)\}\}$$

so

$$iz \frac{\partial}{\partial \theta} \ln |\phi_{n+1}(z; \beta)|^2 = iz \frac{\partial}{\partial \theta} \ln |\phi_n(z)|^2 + \frac{-\operatorname{Re}\{iz\beta B'_n(z)\}}{1 - \operatorname{Re}\{\beta B_n(z)\}} iz$$

so

$$\frac{\partial}{\partial \theta} \ln |\phi_{n+1}(z; \beta)|^2 = \frac{\partial}{\partial \theta} \ln |\phi_n(z)|^2 + \frac{\operatorname{Im}\{z\beta B'_n(z)\}}{1 - \operatorname{Re}\{\beta B_n(z)\}}.$$

Now a calculation shows that (Reference)

$$\frac{zB'_n(z)}{B_n(z)} = |B'_n(z)|$$

so

$$(3.9) \quad \frac{\partial}{\partial \theta} \ln |\phi_{n+1}(z; \beta)|^2 = \frac{\partial}{\partial \theta} \ln |\phi_n(z)|^2 + |B'_n(z)| \frac{\operatorname{Im}\{\beta B_n(z)\}}{1 - \operatorname{Re}\{\beta B_n(z)\}}.$$

Next, if P is a polynomial,

$$\begin{aligned} \frac{\partial}{\partial \theta} |P(e^{i\theta})|^2 &= \frac{\partial}{\partial \theta} \left(P(e^{i\theta}) \overline{P(e^{i\theta})} \right) \\ &= P'(e^{i\theta}) ie^{i\theta} \overline{P(e^{i\theta})} + P(e^{i\theta}) \overline{P'(e^{i\theta})} (ie^{i\theta}) \\ &= i|P(z)|^2 \left\{ \frac{zP'(z)}{P(z)} - \overline{\left[\frac{zP'(z)}{P(z)} \right]} \right\} \\ &= -2|P(z)|^2 \operatorname{Im} \left\{ \frac{zP'(z)}{P(z)} \right\}, \end{aligned}$$

so

$$\frac{\partial}{\partial \theta} \ln |P(e^{i\theta})|^2 = -2 \operatorname{Im} \left\{ \frac{zP'(z)}{P(z)} \right\}.$$

Substituting this in () gives ().

(e)

$$\begin{aligned} \phi_{n+1}(z; \beta) &= z\phi_n(z) - \bar{\beta}\phi_n^*(z) \\ &= \bar{\beta}[z\phi_n(z)\beta - \phi_n^*(z)] \\ &= \bar{\beta} \left[z\phi_n(z) \overline{\left[\frac{\omega\phi_n(w)}{\phi_n^*(w)} \right]} - \phi_n^*(z) \right] \\ &= \frac{\bar{\beta}}{\phi_n^*(w)} \left[z\bar{w}\phi_n(z) \overline{\phi_n(w)} - \phi_n^*(z)\phi_n^*(w) \right] \\ &= -\frac{\bar{\beta}}{\phi_n^*(w)} (1 - z\bar{w}) K_n(z, w) \end{aligned}$$

See [10, p. 116, (2.14.20)].

(f) Now

$$1 - \operatorname{Re} \beta B_n(z) = \frac{|\phi_{n+1}(z; \beta)|^2}{2|\phi_n(z)|^2}.$$

Also

$$|1 - \beta B_n(z)|^2 = \frac{|\phi_{n+1}(z; \beta)|^2}{|\phi_n(z)|^2}.$$

Then

$$\begin{aligned} (\operatorname{Im} \beta B_n(z))^2 &= |1 - \beta B_n(z)|^2 - (1 - \operatorname{Re} \beta B_n(z))^2 \\ &= \frac{|\phi_{n+1}(z; \beta)|^2}{|\phi_n(z)|^2} - \frac{|\phi_{n+1}(z; \beta)|^4}{4|\phi_n(z)|^4} \end{aligned}$$

and then

$$\frac{(\operatorname{Im} \beta B_n(z))^2}{(1 - \operatorname{Re} \beta B_n(z))^2} = 4 \frac{|\phi_n(z)|^2}{|\phi_{n+1}(z; \beta)|^2} - 1.$$

■ Next we turn to quantitative estimates. In the sequel, we assume that μ is regular on the unit circle, and that μ is absolutely continuous in some closed subarc J , while μ' is positive and continuous there. J_1 will denote a subarc of the interior of J .

Lemma 3.2

(a)

$$n \inf \{1 - |z_{jn}| : z_{jn} \in J_1\} \rightarrow \infty \text{ as } n \rightarrow \infty.$$

(b)

$$\lim_{n \rightarrow \infty} \sum_{j=1}^n \frac{1 - |z_{jn}|^2}{|z - z_{jn}|^2} \frac{|\phi_n(z)|^2}{n} \mu'(z) = 1.$$

(c)

$$\operatorname{Re} \left(\frac{z\phi'_n(z)}{n\phi_n(z)} - 1 \right) = \frac{1}{2} \left(\frac{1}{|\phi_n(z)|^2 \mu'(z) (1 + o(1))} - 1 \right).$$

(d)

$$\sup_{t \in I} |\phi_{n+1}(t; \beta)| |\phi_n(w)| \mu'(w) = 2 + o(1).$$

In particular, if z gives a local max of $\phi_{n+1}(t; \beta)$,

$$|\phi_{n+1}(z; \beta)| |\phi_n(w)| \mu'(w) = 2 + o(1).$$

(e) If z gives a local max of $\phi_{n+1}(t; \beta)$ and we use universality, then

$$\left| \operatorname{Im} \left\{ \frac{z\phi'_n(z)}{\phi_n(z)} \right\} \right| = \frac{1 + o(1)}{2} \frac{\left(|\phi_n(w)| |\phi_n(z)|^2 \mu'(w)^2 - 1 \right)^{1/2}}{|\phi_n(z)|^2 \mu'(z)}.$$

Proof

(a) Suppose for infinitely many j , we have

$$1 - |z_{jn}| \leq C/n.$$

Write

$$z_{jn} = z \left(1 + \frac{i2\pi a_n}{n} \right).$$

We can assume that in a subsequence $a_n \rightarrow a$. Let

$$t_{jn} = 1/\overline{z_{jn}}.$$

Then

$$\begin{aligned} t_{jn} &= z \left(1 + \frac{i2\pi a_n}{n} \right)^{-1} \\ &= z \left(1 + \frac{i2\pi \bar{a}_n}{n} + O\left(\frac{1}{n^2}\right) \right). \end{aligned}$$

Now

$$K_n(z_{jn}, t_{jn}) = \frac{\overline{\phi_n^*(t_{jn})} \phi_n^*(z_{jn}) - \overline{\phi_n(t_{jn})} \phi_n(z_{jn})}{1 - \bar{t}z} = 0$$

but from universality,

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{K_n(z_{jn}, t_{jn})}{K_n(z, z)} &= \\ \lim_{n \rightarrow \infty} \frac{K_n\left(z\left(1 + \frac{i2\pi a_n}{n}\right), z\left(1 + \frac{i2\pi \bar{a}_n}{n}\right)\right)}{K_n(z, z)} &= e^{i\pi(a-a)} \mathbb{S}(0) = 1, \end{aligned}$$

a contradiction.

(b) Now uniformly for a in compact sets,

$$\lim_{n \rightarrow \infty} \frac{K_n\left(z\left(1 + \frac{i2\pi a}{n}\right), z\right)}{K_n(z, z)} = e^{i\pi a} \mathbb{S}(a),$$

so

$$\lim_{n \rightarrow \infty} \frac{\overline{\phi_n^*(z)} \phi_n^*\left(z\left(1 + \frac{i2\pi a}{n}\right)\right) - \overline{\phi_n(z)} \phi_n\left(z\left(1 + \frac{i2\pi a}{n}\right)\right)}{\left[1 - \bar{z}\left(z\left(1 + \frac{i2\pi a}{n}\right)\right)\right] K_n(z, z)} = e^{i\pi a} \mathbb{S}(a)$$

so as $K_n(z, z)/n \rightarrow \mu'(z)$,

$$\begin{aligned} &\lim_{n \rightarrow \infty} \left[\overline{\phi_n^*(z)} \phi_n^*\left(z\left(1 + \frac{i2\pi a}{n}\right)\right) - \overline{\phi_n(z)} \phi_n\left(z\left(1 + \frac{i2\pi a}{n}\right)\right) \right] \mu'(z) \\ &= -2\pi i a e^{i\pi a} \mathbb{S}(a) = -2i e^{i\pi a} \sin \pi a. \end{aligned}$$

Also, differentiating, as we can,

$$\begin{aligned} &\lim_{n \rightarrow \infty} \left[\overline{\phi_n^*(z)} \phi_n^{*\prime}\left(z\left(1 + \frac{i2\pi a}{n}\right)\right) - \overline{\phi_n(z)} \phi_n'\left(z\left(1 + \frac{i2\pi a}{n}\right)\right) \right] \frac{2\pi i z}{n} \mu'(z) \\ &= -\frac{d}{da} [2i e^{i\pi a} \sin \pi a] = 2\pi e^{i\pi a} \sin \pi a - 2i\pi e^{i\pi a} \cos \pi a, \end{aligned}$$

or

$$\begin{aligned} &\lim_{n \rightarrow \infty} \left[\overline{\phi_n^*(z)} \phi_n^{*\prime}\left(z\left(1 + \frac{i2\pi a}{n}\right)\right) - \overline{\phi_n(z)} \phi_n'\left(z\left(1 + \frac{i2\pi a}{n}\right)\right) \right] \frac{z}{n} \mu'(z) \\ &= -i e^{i\pi a} \sin \pi a - e^{i\pi a} \cos \pi a, \end{aligned}$$

so that taking $a = 0$,

$$\lim_{n \rightarrow \infty} \left[\overline{\phi_n^*(z)} \phi_n^{*\prime}(z) - \overline{\phi_n(z)} \phi_n'(z) \right] \frac{z}{n} \mu'(z) = -1$$

so

$$\lim_{n \rightarrow \infty} \left[\frac{z \phi_n^{*\prime}(z)}{\phi_n^*(z)} - \frac{z \phi_n'(z)}{\phi_n(z)} \right] \frac{|\phi_n(z)|^2}{n} \mu'(z) = -1.$$

Then

$$\lim_{n \rightarrow \infty} \sum_{j=1}^n \frac{1 - |z_{jn}|^2}{|z - z_{jn}|^2} \frac{|\phi_n(z)|^2}{n} \mu'(z) = 1.$$

(c) Then

$$\begin{aligned}\operatorname{Re}\left(\frac{z\phi'_n(z)}{n\phi_n(z)}-1\right) &= \frac{1}{2n}\sum_{j=1}^n\frac{1-|z_{jn}|^2}{|z-z_{jn}|^2}-\frac{1}{2} \\ &= \frac{1}{2}\left(\frac{1}{|\phi_n(z)|^2\mu'(z)(1+o(1))}-1\right).\end{aligned}$$

(d) For $t \in I$,

$$\begin{aligned}|\phi_{n+1}(t; \beta)| &= \left|-\overline{\left[\frac{\beta}{\phi_n^*(w)}\right]}(1-\bar{w}t)K_n(t, w)\right| \\ &\leq \frac{C}{|\phi_n(w)|}.\end{aligned}$$

Moreover, if we take $w = e^{i\alpha}$ and $t = e^{i(\alpha+2\pi a_n/n)}$, we have

$$\begin{aligned}|\phi_{n+1}(t; \beta)| &= \frac{1}{|\phi_n^*(w)|}\left|\left(1-e^{i2\pi a_n/n}\right)K_n\left(e^{i(\alpha+2\pi a_n/n)}, e^{i\alpha}\right)\right| \\ &= \frac{1}{|\phi_n^*(w)|}\left|\frac{2\pi a_n}{n}K_n\left(e^{i(\alpha+2\pi a_n/n)}, e^{i\alpha}\right)\right| \\ &= \frac{1}{|\phi_n^*(w)|}\left|\frac{2\pi a_n}{n}K_n\left(e^{i\alpha}, e^{i\alpha}\right)\frac{K_n\left(e^{i(\alpha+2\pi a_n/n)}, e^{i\alpha}\right)}{K_n\left(e^{i\alpha}, e^{i\alpha}\right)}\right| \\ &= \frac{2|\sin \pi a_n|+o(1)}{|\phi_n(w)|\mu'(w)(1+o(1))}\end{aligned}$$

so

$$\sup_{t \in I} |\phi_{n+1}(t; \beta)| |\phi_n(w)| \mu'(w) = 2 + o(1).$$

As z maximizes $\phi_{n+1}(t; \beta)$, so this also gives

$$|\phi_{n+1}(z; \beta)| |\phi_n(w)| \mu'(w) = 2 + o(1).$$

(e) We know that

$$0 = \operatorname{Im}\left\{\frac{z\phi'_{n+1}(z; \beta)}{\phi_{n+1}(z; \beta)}\right\} = \operatorname{Im}\left\{\frac{z\phi'_n(z)}{\phi_n(z)}\right\} - \frac{1}{2}|B'_1(z)| \frac{\operatorname{Im}\{\beta B_n(z)\}}{1-\operatorname{Re}\{\beta B_n(z)\}}.$$

and

$$\frac{|\operatorname{Im}\beta B_n(z)|}{|1-\operatorname{Re}\beta B_n(z)|} = \left(4\frac{|\phi_n(z)|^2}{|\phi_{n+1}(z; \beta)|^2}-1\right)^{1/2}.$$

Thus

$$\begin{aligned}\left|\operatorname{Im}\left\{\frac{z\phi'_n(z)}{\phi_n(z)}\right\}\right| &= \frac{1}{2}|B'_1(z)|\left(4\frac{|\phi_n(z)|^2}{|\phi_{n+1}(z; \beta)|^2}-1\right)^{1/2} \\ &= \frac{1}{2}\left(\sum_{j=1}^n\frac{1-|z_{jn}|^2}{|z-z_{jn}|^2}\right)\left(4\frac{|\phi_n(z)|^2}{|\phi_{n+1}(z; \beta)|^2}-1\right)^{1/2} \\ &= \frac{1}{2}\frac{1}{|\phi_n(z)|^2\mu'(z)(1+o(1))}\left(4\frac{|\phi_n(z)|^2}{|\phi_{n+1}(z; \beta)|^2}-1\right)^{1/2}.\end{aligned}$$

Using the above,

$$\begin{aligned} \left| \operatorname{Im} \left\{ \frac{z\phi'_n(z)}{\phi_n(z)} \right\} \right| &= \frac{1}{2} \frac{1}{|\phi_n(z)|^2 \mu'(z) (1+o(1))} \left(|\phi_n(w)| |\phi_n(z)|^2 \mu'(w)^2 - 1 \right)^{1/2} \\ &= \frac{1+o(1)}{2} \frac{1}{|\phi_n(z)|^2 \mu'(z) (1+o(1))} \left(|\phi_n(w)| |\phi_n(z)|^2 \mu'(w)^2 - 1 \right)^{1/2} \end{aligned}$$

So we want both

$$|\phi_n(z)|^2 |\mu'(z)| = 1+o(1) \text{ and } |\phi_n(w)|^2 \mu'(w) = 1+o(1).$$

■

4. THE CONVERSE

Suppose now that

$$\lim_{n \rightarrow \infty} \frac{\phi_n(\zeta_n(1 + \frac{u}{n}))}{\phi_n(\zeta_n)} = e^u$$

uniformly for u in compact sets. Then

$$\begin{aligned} &\frac{\phi_n^*(\zeta_n(1 + \frac{\bar{v}}{n}))}{\phi_n^*(\zeta_n)} \\ &= \frac{(\zeta_n(1 + \frac{\bar{v}}{n}))^n \overline{\phi_n\left(\frac{1}{\zeta_n(1 + \frac{\bar{v}}{n})}\right)}}{\zeta_n \overline{\phi_n\left(\frac{1}{\zeta_n}\right)}} \\ &= e^{\bar{v}+o(1)} \left[\frac{\phi_n(\zeta_n(1 - \frac{v}{n} + O(\frac{1}{n^2})))}{\phi_n(\zeta_n)} \right] \\ &= e^{\bar{v}+o(1)-\bar{v}} = 1+o(1), \end{aligned}$$

uniformly for z in compact sets. Then

$$\begin{aligned} &\frac{K_n(\zeta_n(1 + \frac{u}{n}), \zeta_n(1 + \frac{\bar{v}}{n}))}{K_n(\zeta_n, \zeta_n)} \\ &= \frac{\overline{\phi_n^*(\zeta_n(1 + \frac{\bar{v}}{n}))} \phi_n^*(\zeta_n(1 + \frac{u}{n})) - \overline{\phi_n(\zeta_n(1 + \frac{\bar{v}}{n}))} \phi_n(\zeta_n(1 + \frac{u}{n}))}{\left(1 - \overline{[z(1 + \frac{\bar{v}}{n})]} [z(1 + \frac{u}{n})]\right) K_n(\zeta_n, \zeta_n)} \\ &= \frac{|\phi_n^*(\zeta_n)|^2 (1+o(1)) - |\phi_n(\zeta_n)|^2 (1+o(1)) e^{v+u}}{\left[-\left(\frac{u+v}{n}\right) + O\left(\frac{1}{n^2}\right)\right] K_n(\zeta_n, \zeta_n)} \\ &= \frac{|\phi_n(\zeta_n)|^2}{\frac{1}{n} K_n(\zeta_n, \zeta_n)} \frac{1 - e^{v+u} + o(1)}{\left[-(u+v) + O\left(\frac{1}{n}\right)\right]}. \end{aligned}$$

If we have the standard Christoffel function asymptotics

$$\frac{1}{n} K_n(\zeta_n, \zeta_n) = \mu'(\zeta_n)^{-1} + o(1),$$

then we have $\frac{K_n(\zeta_n(1 + \frac{u}{n}), \zeta_n(1 + \frac{\bar{v}}{n}))}{K_n(\zeta_n, \zeta_n)}$. This is surprising! It then gives

$$|\phi_n(\zeta_n)|^2 \mu'(\zeta_n) = 1+o(1).$$

Now if we set

$$u = 2\pi i a \text{ and } \bar{v} = 2\pi i \bar{b} \Rightarrow v = -2\pi i b,$$

then we obtain

$$\begin{aligned} \frac{1 - e^{v+u}}{-(u+v)} &= \frac{1 - e^{2\pi i(a-b)}}{-2\pi i(a-b)} \\ &= \frac{e^{\pi i(a-b)} \sin(\pi(a-b))}{\pi(a-b)} \\ &= e^{\pi i(a-b)} \mathbb{S}(a-b) \end{aligned}$$

so

$$\begin{aligned} &\frac{K_n\left(\zeta_n\left(1 + \frac{2\pi i a}{n}\right), \zeta_n\left(1 + \frac{2\pi i \bar{b}}{n}\right)\right)}{K_n(\zeta_n, \zeta_n)} \\ &= |\phi_n(\zeta_n)|^2 \mu'(\zeta_n) e^{\pi i(a-b)} \mathbb{S}(a-b) + o(1). \end{aligned}$$

Now if we do have the standard universality, this does indeed give

$$|\phi_n(\zeta_n)|^2 \mu'(\zeta_n) = 1 + o(1).$$

REFERENCES

- [1] P. Deift, *Orthogonal Polynomials and Random Matrices: A Riemann-Hilbert Approach*, Courant Institute Lecture Notes, Vol. 3, New York University Press, New York, 1999.
- [2] G. Freud, *Orthogonal Polynomials*, Pergamon Press/ Akadémiai Kiado, Budapest, 1971.
- [3] A.B. Kuijlaars and M. Vanlessen, *Universality for Eigenvalue Correlations from the Modified Jacobi Unitary Ensemble*, International Maths. Research Notices, 30(2002), 1575-1600.
- [4] Eli Levin and D.S. Lubinsky, *Universality Limits in the Bulk for Varying Measures*, Advances in Mathematics, 219(2008), 743-779.
- [5] D.S. Lubinsky, *A New Approach to Universality Limits involving Orthogonal Polynomials*, Annals of Mathematics, 170(2009), 915-939.
- [6] D.S. Lubinsky, *Pointwise Asymptotics for Orthonormal Polynomials at the Endpoints of the Interval via Universality*, International Maths Research Notices, <https://doi.org/10.1093/imrn/rny042>.
- [7] D.S. Lubinsky, *Local Asymptotics for Orthonormal Polynomials in the Interior of the Support via Universality*, to appear in Proc. Amer. Math. Soc.
- [8] E.B. Saff and V. Totik, *Logarithmic Potentials with External Fields*, Springer, New York, 1997.
- [9] B. Simon, *Orthogonal Polynomials on the Unit Circle*, Parts 1 and 2, American Mathematical Society, Providence, 2005.
- [10] B. Simon, *Szegő's Theorem and its Descendants*, Princeton University Press, Princeton, 2011.
- [11] H. Stahl and V. Totik, *General Orthogonal Polynomials*, Cambridge University Press, Cambridge, 1992.
- [12] G. Szegő, *Orthogonal Polynomials*, American Mathematical Society Colloquium Publications, American Mathematical Society, Providence, 1975.
- [13] V. Totik, *Polynomial Inverse Images and Polynomial Inequalities*, Acta Math., 187(2001), 139-160.
- [14] V. Totik, *Asymptotics for Christoffel Functions for General Measures on the Real Line*, J. d'Analyse Math., 81(2000), 283-303.
- [15] V. Totik, *Universality and fine zero spacing on general sets*, Arkiv för Matematik, 47(2009), 361-391.
- [16] V. Totik, *Universality Under Szegő's Condition*, Canadian Math. Bulletin. 59 (2016), 211-224.