ORTHOGONAL POLYNOMIALS ON THE CIRCLE FOR THE WEIGHT \( w \) SATISFYING CONDITIONS \( w, w^{-1} \in BMO \)

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ABSTRACT. For the weight \( w \) satisfying \( w, w^{-1} \in BMO(T) \), we prove the asymptotics of \( \{ \Phi_n(e^{i\theta}, w) \} \) in \( L^p[-\pi, \pi], 2 \leq p < p_0 \) where \( \{ \Phi_n(z, w) \} \) are monic polynomials orthogonal with respect to \( w \) on the unit circle \( T \). Immediate applications include the estimates on the uniform norm and asymptotics of the polynomial entropies. The estimates on higher order commutators between the Calderon-Zygmund operators and BMO functions play the key role in the proofs of main results.

MSC AMS classification: 42C05, 33D45; key words: orthogonal polynomials, weight, bounded mean oscillation.

1. INTRODUCTION

Let \( \sigma \) be a probability measure on the unit circle. Define the monic orthogonal polynomials \( \{ \Phi_n(z, \sigma) \} \) by requiring

\[
\deg \Phi_n = n, \quad \text{coeff}(\Phi_n, n) = 1, \quad \int_{-\pi}^{\pi} \Phi_n(e^{i\theta}, \sigma)\overline{\Phi_m(e^{i\theta}, \sigma)} d\sigma = 0, \quad m < n,
\]

where \( \text{coeff}(Q, j) \) denotes the coefficient in front of \( z^j \) in the polynomial \( Q \). We can also define the orthonormal polynomials by the formula

\[
\phi_n(z, \sigma) = \frac{\Phi_n(z, \sigma)}{\|\Phi_n(e^{i\theta}, \sigma)\|_{L_2^\sigma}}
\]

Later, we will need to use the following notation: for every polynomial \( Q_n(z) = q_n z^n + \ldots + q_0 \) of degree at most \( n \), we introduce the \((*)\)-operation:

\[
Q_n(z) \xrightarrow{(*)} Q_n^*(z) = \bar{q}_0 z^n + \ldots + \bar{q}_n
\]

This \((*)\) depends on \( n \). In the paper, we use the shorthand \( \|f\|_p = \|f\|_{L_p(T)}, \|f\|_{L_\infty} = (\int_{-\pi}^{\pi} |f(\theta)|^p w d\theta)^{1/p} \) for \( L^p(T) \) or \( L^p[-\pi, \pi] \). The symbols \( C, C_1 \) are reserved for absolute constants which value can change from one formula to another.

The current paper is mainly motivated by two problems: the problem of Steklov in the theory of orthogonal polynomials \[2\] and the problem of the asymptotical behavior of the polynomial entropy \[9\].

The problem of Steklov \[22\] consists in obtaining the sharp estimates for \( \|\phi_n(e^{i\theta}, \sigma)\|_{L^\infty[-\pi, \pi]} \) assuming that the probability measure \( \sigma \) satisfies \( \sigma' \geq \delta/(2\pi) \) a.e. on \([-\pi, \pi]\) and \( \delta \in (0, 1) \). This question attracted a lot of attention \[11, 12, 13, 14, 18, 19, 23\] and was recently resolved in \[2\]. In particular, the following stronger result was proved

**Theorem 1.1** (\[2\]). Assume that the measure is given by the weight \( w: d\sigma = w d\theta \). Let \( p \in [1, \infty) \) and \( C > C_0(p, \delta) \), then

\[
C_1(p, \delta) \sqrt{n} \leq \sup_{u \geq \delta/(2\pi), \|w\|_1 = 1, \|w\|_p \leq C} \|\phi_n(e^{i\theta}, w)\|_{\infty} \leq C_2(p, \delta) \sqrt{n}
\]

**Remark.** If the measure \( \sigma \) satisfies the Szegő condition \[24\]

\[
\int_{-\pi}^{\pi} \log \sigma'(\theta) d\theta > -\infty
\]

(1)
then $\|\Phi_n\|_{L^2} \sim 1$ and the polynomials $\phi_n$ and $\Phi_n$ are of the same size. In particular, $\phi_n$ can be replaced by $\Phi_n$ in the previous Theorem.

**Remark.** In the formulation of the Steklov problem, the normalization that $\sigma$ is a probability measure, i.e.,

$$\int_{-\pi}^{\pi} d\sigma = 1$$

is not restrictive because of the following scalings: $\phi_n(z, \sigma) = a^{1/2} \phi_n(z, \alpha \sigma)$ and $\Phi_n(z, \alpha \sigma) = \Phi_n(z, \sigma)$, $\alpha > 0$.

The previous Theorem handles all $p < \infty$ but not the case $p = \infty$. That turns out to be essential: if the weight $w$ is bounded, we get an improvement in the exponent.

**Theorem 1.2.** ([N, Denisov-Nazarov]) If $T \gg 1$, we have

$$\sup_{1 \leq w \leq T} \|\Phi_n(e^{i\theta}, w)\|_{p_0} \leq C(T), \quad p_0(T) = 2 + \frac{C_1}{T}, \quad \sup_{1 \leq w \leq T} \|\Phi_n(e^{i\theta}, w)\|_{\infty} \leq C(T)n^{1 - \frac{2}{p}}$$

and, if $0 < \epsilon \ll 1$,

$$\sup_{1 \leq w \leq 1 + \epsilon} \|\Phi_n(e^{i\theta}, w)\|_{p_0} \leq C(\epsilon), \quad p_0(\epsilon) = \frac{C_2}{\epsilon}, \quad \sup_{1 \leq w \leq 1 + \epsilon} \|\Phi_n(e^{i\theta}, w)\|_{\infty} \leq C(\epsilon)n^{C_\epsilon}$$

The uniform bound on the $L^p$ norm suggests that maybe a stronger result on the asymptotical behavior is true. It is well-known that for $\sigma$ in the Szegö class (i.e., [11] holds), the following asymptotics is valid

$$\phi_n^*(e^{i\theta}, \sigma) \underset{(\ast)}{\rightarrow} S(e^{i\theta}, \sigma), \quad \int_{-\pi}^{\pi} \left| \frac{\phi_n^*(e^{i\theta}, \sigma)}{S(e^{i\theta}, \sigma)} - 1 \right|^2 d\theta \rightarrow 0, \quad n \rightarrow \infty \quad (2)$$

where $\underset{(\ast)}{\rightarrow}$ refers to weak-star convergence and $S(z, \sigma)$ is the Szegö function, i.e., the outer function in $D$ which satisfies $|S(e^{i\theta}, \sigma)|^{-2} = 2\pi\sigma(\theta)$, $S(0, \sigma) > 0$. In particular, if $\sigma' \geq (2\pi)^{-1} \delta$, then $\|\phi_n^* - S\|_2 \rightarrow 0$.

Recall that $\phi_n(z, \sigma) = z^n \phi_n^*(z, \sigma), z \in \mathbb{T}$.

The results stated above give rise to three questions: (a) What upper estimate can we get assuming $w \in \text{BMO}(\mathbb{T})$ [21] instead of $w \in L^\infty(\mathbb{T})$? Recall that $L^\infty(\mathbb{T}) \subset \text{BMO}(\mathbb{T}) \subset \cap_{p < \infty} L^p(\mathbb{T})$. (b) Is it possible to relax the Steklov condition $w \geq 1$? (c) Can one obtain an asymptotics of $\{\phi_n^*\}$ in $L^p$ classes with $p > 2$?

The partial answers to these questions are contained in the following Theorems which are the main results of the paper. We start with a comment about some notation. If $\alpha$ is a positive parameter, we write $\alpha \ll 1$ to indicate the following: there is an absolute constant $\alpha_0$ (sufficiently small) such that $\alpha < \alpha_0$. Similarly, we write $\alpha \gg 1$ as a substitute for: there is a constant $\alpha_0$ (sufficiently large) so that $\alpha > \alpha_0$. The symbol $\alpha_1 \ll \alpha_2 \,(\alpha_1 \gg \alpha_2)$ will mean $\alpha_1/\alpha_2 \ll 1 \,(\alpha_1/\alpha_2 \gg 1)$.

**Theorem 1.3.** If $w : \|w^{-1}\|_{\text{BMO}} \leq s$, $\|w\|_{\text{BMO}} \leq t$, then there is $\Pi \in L^{p_0}[-\pi, \pi], p_0 > 2$ such that

$$\lim_{n \rightarrow \infty} \|\Phi_n^* - \Pi\|_{p_0} = 0$$

and we have for $p_0$:

$$p_0 = \begin{cases} 2 + \frac{C_1}{(st)\log^2(st)}, & \text{if } st \gg 1 \\ \frac{C_2}{(st)^{1/4}}, & \text{if } 0 < st \ll 1 \end{cases} \quad (3)$$

We also have the bound for the uniform norm

$$\|\Phi_n^*\|_{\infty} \leq C(st)n^{1/p_0} \quad (4)$$

where $C(u)$ denotes a function of $u$.

In the case when an additional information is given, e.g., $w \in L^\infty$ or $w^{-1} \in L^\infty$, this result can be improved.

**Theorem 1.4.** Under the conditions of the previous Theorem, we have
• If $w \geq 1$, then $p_0$ can be taken as

$$p_0 = \begin{cases} 
2 + \frac{C_1}{t \log t}, & \text{if } t \gg 1 \\
\frac{C_2}{\sqrt{t}}, & \text{if } 0 < t \ll 1
\end{cases}$$

• If $w \leq 1$, then we have

$$p_0 = \begin{cases} 
2 + \frac{C_1}{s \log s}, & \text{if } s \gg 1 \\
\frac{C_2}{\sqrt{s}}, & \text{if } 0 < s \ll 1
\end{cases}$$

We also have the bound for the uniform norm

$$\|\Phi_\ast\|_\infty \leq C_{(t,s)} n^{1/p_0}$$  \hfill (5)

where $C_{(t,s)}$ depends on $t$ or $s$.

**Remark.** It is clear that the allowed exponent $p_0$ is decaying in $s$ and $t$ so it can be chosen larger than 2 for all values of $s$ and $t$.

**Remark.** As we have already mentioned, the following scaling invariance holds: $\Phi_n(z, \sigma) = \Phi_n(z, \alpha \sigma)$, $\alpha > 0$. The BMO norm is 1-homogeneous, e.g., $\|aw\|_{BMO} = \|w\|_{BMO}$, so the estimates in the Theorem 1.3 are invariant under scaling $w \rightarrow \alpha w$.

In the case when $w = C$, we get $\|w\|_{BMO} = \|w^{-1}\|_{BMO} = 0$ and, although $\Phi_\ast(z, w) = 1$, we can not say anything about the size of $\Phi_\ast(z, w)$. The next Lemma explains how our results can be generalized to $\{\phi_n\}$.

**Lemma 1.1.** In the Theorem 1.3 if one makes an additional assumption that $\|w\|_1 = 1$, then $\|\phi_\ast - S\|_{p_0} \rightarrow 0$ with $p_0$ given by (3).

**Proof.** Indeed, Lemma 3.3 from Appendix shows that

$$\int_{-\pi}^{\pi} \log wd\theta > -\infty$$

and thus the sequence $\{\|\Phi_n\|_{2,w}\}$ has a finite positive limit \[10, 20\]. Therefore, $\{\phi_n\} = \left\{ \frac{\Phi_n}{\|\Phi_n\|_{2,w}} \right\}$ has an $L^{p_0}$ limit by Theorem 1.3. By [2], $\{\phi_n\}$ converges weakly to $S$ and therefore we have the statement of the Lemma with $\Pi$ being a multiple of $S$. \[\square\]

The polynomial entropy is defined as

$$E(n, \sigma) = \int_{-\pi}^{\pi} |\phi_n|^2 \log |\phi_n| d\sigma$$

where $\{\phi_n\}$ are orthonormal with respect to $\sigma$. In recent years, a lot of efforts were made to understand the asymptotics of $E(n, \sigma)$ \[3, 4, 5\] as $n \rightarrow \infty$. In [9], the sharp lower and upper bounds were obtained for $\sigma$ in the Szegő class. In [2], it was shown that $E(n, w)$ can not exceed $C \log n$ if $w \geq 1$ and $w \in L^p[-\pi, \pi], p < \infty$, and that this bound saturates. This leaves us with very natural question: what are regularity assumptions on $w$ that guarantee boundedness of $E(n, w)$? The following corollary of Lemma 1.1 gives the partial answer.

**Corollary 1.1.** If $w : w, w^{-1} \in BMO(T)$ and $\|w\|_1 = 1$, then

$$\lim_{n \rightarrow \infty} E(n, w) = -\frac{1}{4\pi} \int_{-\pi}^{\pi} \log(2\pi w) d\theta$$

So far, the only classes in which the $E(n, w)$ was known to be bounded were the Baxter’s class [20]: $d\sigma = wd\theta$, $w \in W(T), w > 0$ ($W(T)$ denotes the Wiener algebra) or the class given by positive weights with a certain modulus of continuity [24]. Our conditions are obviously much weaker and, in a sense, sharp.

The structure of the paper is as follows: the main results are proved in the next section, the Appendix contains auxiliary results from harmonic analysis.
We use the following notation: \( H \) refers to the Hilbert transform, \( P_{[i,j]} \) denotes the \( L^2(d\theta) \) projection to the \( (i,\ldots,j) \) Fourier modes. Given two non-negative functions \( f_{1(2)} \) we write \( f_1 \lesssim f_2 \) is there is an absolute constant \( C \) such that

\[
f_1 \leq C f_2
\]

for all values of the arguments of \( f_{1(2)} \). We define \( \lesssim \) similarly and say that \( f_1 \sim f_2 \) if \( f_1 \lesssim f_2 \) and \( f_2 \lesssim f_1 \) simultaneously. Given two operators \( A \) and \( B \), we write \([A,B] = AB - BA\) for their commutator. If \( w \) is a function, then in the expression like \([w,A]\), the symbol \( w \) is identified with the operator of multiplication by \( w \). The Hunt-Muckenhoupt-Wheeden characteristic of the weight \( w \in A_p \) will be denoted by \([w]_{A_p} \). For the basic facts about the \( \text{BMO} \) class, \( A_p \) and their relationship, we refer the reader to, e.g., the classical text [21]. If \( A \) is a linear operator from \( L^p(T) \) space to \( L^p(T) \), then \([A]_{p,p} \) denotes its operator norm.

### 2. Proofs of main results

Before proving the main result, Theorem 1.3, we need some auxiliary Lemmas. We start with the following observation which goes back to S. Bernstein [6] [24].

**Lemma 2.1.** For a monic polynomial \( Q \) of degree \( n \), we have:

\[
Q(z) = \Phi_n(z,w) \text{ if and only if } P_{[0,n-1]}(wQ) = 0.
\]

**Proof.** It is sufficient to notice that (6) is equivalent to

\[
\int_{-\pi}^{\pi} Q(e^{i\theta})e^{-ij\theta}w(\theta)d\theta = 0, \quad j = 0,\ldots, n - 1
\]

which is the orthogonality condition. \( \square \)

**Lemma 2.2.** If \( f \in L^2(T) \) is real-valued function, \( Q \in L^\infty(T) \), then

\[
z^n P_{[0,n-1]}(fz^nQ) = P_{[1,n]}(fQ)
\]

In particular, for a polynomial \( P \) of degree at most \( n \) with \( P(0) = 1 \), we have:

\[
P(z) = \Phi_n^*(z,w) \text{ if and only if } P_{[1,n]}(wP) = 0.
\]

**Proof.** The first statement is immediate. The second one follows from the Lemma above and the formula

\[
\Phi_n = z^n\Phi_n^*, \quad z \in \mathbb{T}.
\]

We have the following three identities for \( \Phi_n^*(z,w) \); the first one was used in [8] recently. They are immediately implied by the Lemma above.

\[
\Phi_n^* = 1 + P_{[1,n]} \left( (1 - \alpha w)\Phi_n^* \right), \quad \alpha \in \mathbb{R}
\]

(7)

\[
\Phi_n^* = 1 + w^{-1}[w,P_{[1,n]}]\Phi_n^*
\]

(8)

\[
\Phi_n^* = 1 - [w^{-1},P_{[1,n]}](w\Phi_n^*)
\]

(9)

Denote the higher order commutators recursively:

\[
C_0 = P_{[1,n]}, \quad C_1 = [w,P_{[1,n]}], \quad C_l = [w,C_{l-1}], \quad l = 2,3,\ldots
\]

Define the multiple commutators of \( w^{-1} \) and \( P_{[1,n]} \) (in that order!) by \( \bar{C}_j \).

**Lemma 2.3.** The following representations hold

\[
w^j P_{[1,n]}\Phi_n^* = \sum_{l=1}^{j} \binom{j-1}{l-1} C_l w^{j-l}\Phi_n^*
\]

(10)

and

\[
w^{-j} P_{[1,n]}\Phi_n^* = -\sum_{l=0}^{j} \binom{j}{l} \bar{C}_{l+1} w^{-(j-l)}(w\Phi_n^*)
\]

(11)

where \( j = 1,2,\ldots \).
Proof. We will prove [10], the other formula can be obtained in the similar way. The case $j = 1$ of this expression is our familiar formula $wP_{[1,n]}\Phi^*_n = [w, P_{[1,n]}]\Phi^*_n$. Now the proof proceeds by induction. Suppose we have

$$w^{k-1}P_{[1,n]}\Phi^*_n = \sum_{l=1}^{k-1} \binom{k-2}{l-1} C_l w^{k-1-l}\Phi^*_n$$

Multiply both sides by $w$ and write

$$w^k P_{[1,n]}\Phi^*_n = \sum_{l=1}^{k-1} \binom{k-2}{l-1} w C_l w^{k-1-l}\Phi^*_n = \sum_{l=1}^{k-1} \binom{k-2}{l-1} \left( C_{l+1} w^{k-1-l}\Phi^*_n + C_l w^{k-l}\Phi^*_n \right) =$$

$$\sum_{l=1}^{k-1} \binom{k-2}{l-1} C_l w^{k-l}\Phi^*_n + \sum_{l=2}^{k} \binom{k-2}{l-2} C_l w^{k-l}\Phi^*_n = \sum_{l=1}^{k} \binom{k-1}{l-1} C_l w^{k-l}\Phi^*_n$$

because

$$\binom{k-1}{l-1} = \binom{k-1}{l-2} + \binom{k-2}{l-1}$$

Motivated by the previous Lemma, we introduce certain operators. Given $f \in L^p$, define $\{y_j\}$ recursively by

$$y_0 = f, \quad y_j = w^j + \sum_{l=0}^{j-1} \binom{j-1}{l} C_{l+1} y_{j-1-l}$$

Then, we let

$$z_j = w^{-j} - \sum_{l=0}^{j} \binom{j}{l} \tilde{C}_{l+1} z_{j-l-1}$$

where $z_{-1} = y_1, z_0 = y_0 = f$. Notice that for fixed $j$ both $y_j$ and $z_j$ are affine linear transformations in $f$. We can write

$$y_j = y_j' + y_j''$$

where

$$y_0' = f, \quad y_0'' = 0$$

and, recursively,

$$y_j' = \sum_{l=0}^{j-1} \binom{j-1}{l} C_{l+1} y_{j-1-l}, \quad y_j'' = w^j + \sum_{l=0}^{j-1} \binom{j-1}{l} C_{l+1} y_{j-1-l}$$

Similarly, we write $z_j = z_j' + z_j''$ where

$$z_{-1}' = y_1', \quad z_{-1}'' = y_1'', \quad z_0' = f, \quad z_0'' = 0$$

and

$$z_j' = -\sum_{l=0}^{j} \binom{j}{l} \tilde{C}_{l+1} z_{j-l-1}', \quad z_j'' = w^{-j} - \sum_{l=0}^{j} \binom{j}{l} \tilde{C}_{l+1} z_{j-l-1}''$$

Let us introduce linear operators: $B_j f = y_j', D_j f = z_j'$. We need an important Lemma.

**Lemma 2.4.**

$$w^j \Phi^*_n = y_j'' + B_j \Phi^*_n, \quad w^{-j} \Phi^*_n = z_j'' + D_j \Phi^*_n$$

Proof. This follows from

$$w^j \Phi^*_n = w^j + w^j P_{[1,n]} \Phi^*_n, \quad w^{-j} \Phi^*_n = w^{-j} + w^{-j} P_{[1,n]} \Phi^*_n$$

and the previous Lemma.

The next Lemma, in particular, provides the bounds for $B_j$ and $D_j$. 


Proof. By the previous Lemma, we have provided that identical. □

Optimizing in Lemma 2.5.

Assume \( C_t \) Divide both sides by \((2\pi)^{-1} j^p \) and \( y_j' \) similarly. By John-Nirenberg inequality ([21], p.144), we get \( \beta \)

Since Lemma 3.2 yields and \( \| B_j \|_{p,p} \leq (C t_j)^j \)

we have

\[ \int_{-\pi}^{\pi} |w - (2\pi)^{-1} j^p| d\theta \lesssim j \int_{0}^{\infty} x^j \exp(-C x/t) dx = j (C t_j)^j \Gamma (j p) \leq (C_t j)^j \]

where Stirling’s formula was used for the gamma function \( \Gamma \).

Since \( |w|^{j p} \leq |w - (2\pi)^{-1} j^p| + (2\pi)^{-1} j^p \leq C^{j p} |w - (2\pi)^{-1} j^p| + 1 \)

we have

\[ \int_{-\pi}^{\pi} |w|^{j p} d\theta \lesssim C^{j p} (1 + (t j)^j) \lesssim (C_t j)^j \]

Lemma 3.2 yields

\[ \| y_j' \|_p \leq \sum_{l=0}^{j-1} \frac{(j-1)!}{(j-1-l)!} (C (l+1) t_j)^{j-l+1} \| y_j' \|_p \leq (C t_j)^j \sum_{l=0}^{j-1} \frac{(C t_j)^{j-l}}{l!} \| y_k \|_p \]

Divide both sides by \( (C t_j)^j \) and denote \( \beta_j = \frac{\| y_j' \|_p}{(C t_j)^j} \). Then,

\[ \beta_j \leq \sum_{l=0}^{j-1} \beta_l \]

Since \( \beta_0 = \| f \|_p \), we have \( \beta_j \leq 3 \| f \|_p \) by induction and thus \( \| y_j' \|_p \leq (C t_j)^j \| f \|_p \). The estimates for \( \| y_j'' \|_p, \| z_j' \|_p, \| z_j'' \|_p \) can be obtained similarly. □

Lemma 2.6. If \( \| w \|_1 = 1, \| w \|_{BMO} = t, \| w^{-1} \|_{BMO} = s, \) and \( p \in [2,3] \), then

\[ \min_{l \in \mathbb{N}} \left( \lambda^{-l} \| B_l \|_{p,p} \right) \leq \exp \left( -\frac{C A t}{l} \right) \]

and

\[ \min_{j \in \mathbb{N}} \left( \epsilon^j \| D_j \|_{p,p} \right) \leq (1 + s t) \exp \left( -\frac{C}{\epsilon s} \right) \]

provided that \( \Lambda \gg t \) and \( \epsilon \ll s^{-1} \).

Proof. By the previous Lemma, we have

\[ \left( \lambda^{-l} \| B_l \|_{p,p} \right) \leq \left( \frac{C t_l}{\Lambda} \right)^l \]

Optimizing in \( l \) we get \( l^* \sim C \Lambda/(te) \) and it gives the first estimate. The proof for the second one is identical. □

Now we are ready to prove the main results of the paper.
Proof. (Theorem 1.3). Notice first that (4) follows from the Nikolskii inequality
\[ \|Q\|_\infty < C n^{1/p_0} \|Q\|_{p_0}, \quad \deg Q = n, \quad p_0 \geq 2 \]
as long as the \(L^p_0\) norms are estimated.

By scaling invariance, we can assume that \(\|w\|_1 = 1\). We consider two cases separately: \(st \gg 1\) and \(st \ll 1\). The proofs will be different.

1. The case \(st \gg 1\).

Let \(p = 2 + \delta\) with \(\delta < 1\). Take two \(n\)-independent parameters \(\epsilon\) and \(\Lambda\) such that \(\epsilon s \ll 1\) and \(\Lambda t^{-1} \gg 1\). Consider the following sets \(\Omega_1 = \{x : w \leq \epsilon\}, \Omega_2 = \{x : \epsilon < w < \Lambda\}, \Omega_3 = \{x : w \geq \Lambda\}\). Notice that
\[ \epsilon s \ll 1, t\Lambda^{-1} \ll 1 \implies (\epsilon s)(t\Lambda^{-1}) \ll 1 \implies \epsilon \Lambda^{-1} \ll (st)^{-1} \ll 1 \implies \epsilon \ll \Lambda \]
From (7), we have
\[ \Phi_n^* = 1 + P_{[1,n]}(1-w/\Lambda)\Phi_n^* \]
The idea of our proof is to rewrite this identity in the form
\[ \Phi_n^* = f_n + O(n)\Phi_n^* \]
where \(\|f_n\|_p < C(s,t)\) and \(O(n)\) is a contraction in \(L^p\) for the suitable choice of \(p\). To this end, we consider operators
\[ O_1(n)f = \epsilon^j P_{[1,n]}(1-w/\Lambda)\chi_{\Omega_1} \left(\frac{w}{\epsilon}\right)^j D_j f \]
\[ O_2(n)f = P_{[1,n]}(1-w/\Lambda)\chi_{\Omega_2} f \]
\[ O_3(n)f = \Lambda^{-l} P_{[1,n]}(1-w/\Lambda)(\Lambda/w)^l \chi_{\Omega_3} B_l f \]
where \(j\) and \(l\) will be fixed later, they will be \(n\)-independent. Let us estimate the \((L^p, L^p)\) norms of these operators. Since \(\|P_{[1,n]}\|_{p,p} \leq 1 + C\delta\) (see Lemma 3.1), we choose \(j\) and \(l\) as in Lemma 2.6 to ensure
\[ \|O_1(n)\|_{p,p} \leq \exp \left(-\frac{\tilde{C}}{\epsilon s}\right) \]
\[ \|O_2(n)\|_{p,p} \leq (1 + C\delta)(1 - \epsilon \Lambda^{-1}) \]
\[ \|O_3(n)\|_{p,p} \leq \exp \left(-\frac{\tilde{C}\Lambda}{t}\right) \]
Lemma 2.4 now yields
\[ \Phi_n^* = 1 + f_1(n) + f_3(n) + (O_1(n) + O_2(n) + O_3(n))\Phi_n^* \]
where
\[ f_1(n) = \epsilon^j P_{[1,n]}(1-w/\Lambda)\chi_{\Omega_1} \left(\frac{w}{\epsilon}\right)^j z_j' \]
\[ f_3(n) = \Lambda^{-l} P_{[1,n]}(1-w/\Lambda)(\Lambda/w)^l \chi_{\Omega_3} y''_l \]
Let
\[ f(n) = 1 + f_1(n) + f_3(n) \]
Then Lemma 2.5 provides the bound
\[ \|f(n)\|_p \leq C(s,t) \] (12)
uniform in \(n\). Denote \(O(n) = O_1(n) + O_2(n) + O_3(n)\) and select parameters \(\epsilon, \Lambda, \delta\) such that \(\|O(n)\|_{p,p} < 1 - C\delta\).
To do so, first let \(\delta = c\epsilon \Lambda^{-1}\) with small positive absolute constant \(c\). Then, we consider
\[ st \exp \left(-\frac{\tilde{C}}{\epsilon s}\right) + \exp \left(-\frac{\tilde{C}\Lambda}{t}\right) = \frac{c_1 \epsilon}{\Lambda} \]
with \(c_1\) again being a small constant. Now, solving equations
\[ st \exp(-\tilde{C}/(\epsilon s)) = \exp(-\tilde{C}\Lambda/t), \quad c_1 \epsilon / \Lambda = 2 \exp(-\tilde{C}\Lambda/t) \]
we get the statement of the Theorem. Indeed, we have two equations:
\[ \epsilon = \frac{\tilde{C}t}{s(\tilde{C}\Lambda + t \log(st))} \]
and
\[ \frac{\Lambda}{t} = \frac{1}{C} \left( C + \log(s\Lambda) + \log\left( \frac{\Lambda}{t} + \log\left( \frac{\Lambda}{t} + \log(st) \right) \right) \right) \]

Denote
\[ u = \frac{\Lambda}{t} \]
and then
\[ u = C + \log(st) + 2 \log u + \log \left( 1 + \frac{\log(st)}{u} \right) \]
To find the required root, we restrict the range of \( u \) to \( c_1 \log(st) < u < c_2 \log(st) \) for \( c_1 \ll 1, c_2 \gg 1 \). Rewrite the equation above as
\[ u - 2 \log u - \log \left( 1 + \frac{\log(st)}{u} \right) = \log(st) + C \]
Differentiating the left hand side in \( u \), we see that l.h.s. \( \sim 1 \) within the given range. Therefore, there is exactly one solution \( u \) and \( u \sim \log(st) \). Then, since
\[ \log \left( 1 + \frac{\log(st)}{u} \right) \]
is \( O(1) \), we get
\[ u = \log(st) + 2 \log u + O(1) = \log(st) + 2 \log \log(st) + O(1) \]
by iteration. Thus,
\[ \frac{\epsilon}{\Lambda} = Ce^{-u} \sim \frac{1}{st \log^2(st)} \]
and \( \delta \sim \frac{1}{st \log^2(st)} \). Now that we proved that \( \| \Phi(n) \|_{p,p} \leq 1 - C\delta \leq 1 \), we can rewrite
\[ \Phi^*_n = f(n) + \sum_{j=1}^{\infty} \Theta^j(n)f(n) \]
and the series converges geometrically in \( L^p \) with tail being uniformly small in \( n \) due to (12).

To show that \( \Phi^*_n \) converges in \( L^p \) as \( n \to \infty \), it is sufficient to prove that \( \Theta^j(n)f(n) \) converges for each \( j \). This, however, is immediate. Indeed,
\[ P_{[1,n]}f \to P_{[1,\infty]}f, \quad \text{as} \quad n \to \infty \]
in \( L^q \) for all \( f \in L^q, 1 < q < \infty \). Since \( w, w^{-1} \in BMO \subset \cap_{p \geq 1} L^p \) (21), this again follows from John-Nirenberg estimate), we see that multiplication by \( w^{\pm j} \) maps \( L^{p_1} \to L^{p_2} \) continuously by Hölder’s inequality provided that \( p_2 < p_1 \) and \( j \in \mathbb{Z} \). Therefore, if \( \mu_j \in L^\infty, j = 1, \ldots, k \), then
\[ \mu_1 w^{\pm j_1} P_{[1,n]} \mu_2 w^{\pm j_2} \cdots \mu_{k-1} w^{\pm j_{k-1}} P_{[1,n]} \mu_k w^{\pm j_k} \]
has the limit in each \( L^p, p < \infty \) when \( n \to \infty \). Notice that each \( f(n) \) and \( \Theta^j(n)f(n) \) can be written as a linear combination of expressions of type \( [\mu_j] \) (\( \{\mu_j\} \) taken as the characteristic functions). Now that \( \delta \) is chosen, we define \( p_0 \) in the statement of the Theorem as \( p_0 = 2 + \delta \).

2. The case \( st \ll 1 \).

The proof in this case is much easier. Let us start with two identities
\[ \Phi^*_n = 1 + w^{-1}[w, P_{[1,n]}]\Phi^*_n, \quad \Phi^*_n = 1 + [P_{[1,n]}, w^{-1}]w\Phi^*_n \]
which can be recast as
\[ w\Phi^*_n = w + [w, P_{[1,n]}]\Phi^*_n, \quad \Phi^*_n = 1 + [P_{[1,n]}, w^{-1}]w\Phi^*_n \]
Substitution of the first formula into the second one gives
\[ \Phi^*_n = 1 + [P_{[1,n]}, w^{-1}]w + G_n \Phi^*_n \]
where
\[ G_n = [P_{[1,n]}, w^{-1}][w, P_{[1,n]}] \]
We have
\[ \|1 + [P_{[1,n]}, w^{-1}]w\|_p \leq C(s, t, p) \]
and
\[ \|G_n\|_{p,p} \lesssim stp^4 \]
by Lemma 3.4. Taking \( p < p_0 \sim (st)^{-1/4} \) we have that \( G_n \) is a contraction. Now, the convergence of all terms in the geometric series can be proved as before. \( \square \)

Let us give a sketch of how the arguments can be modified to prove Theorem 1.4.

**Proof. (Theorem 1.4).** Consider the case \( w \geq 1 \) first.

1. The case \( t \gg 1 \).

   The proof is identical except that we can chose \( \epsilon = 1/2 \) so that \( \Omega_1 = \emptyset \). We get an equation for \( \Lambda \)
   \[ \frac{C}{\Lambda} = \exp\left(-\frac{C\Lambda}{t}\right), \quad \Lambda = \frac{1}{t} \log \Lambda - \log C \]

Denote \( \hat{C} \Lambda/t = u \), then
\[ u = \log t + \log u + O(1), \quad u = \log t + \log \log t + O(1) \]
and \( \delta \sim (t \log t)^{-1} \).

2. The case \( t \ll 1 \).

   We have
   \[ \Phi_n^\ast = 1 + L_n \Phi_n^\ast, \quad L_n f = w^{-1}[w, P_{[1,n]}] f \]

   and Lemma 3.4 yields
   \[ \|L_n\|_{p,p} \lesssim p^2 t < 0.5 \]

   for \( p < p_0 = O(t^{-1/2}) \).

   The case \( w \leq 1 \) can be handled similarly. When \( s \) is large, we take \( \Lambda = 1 \) in the proof of the previous Theorem and get an equation for \( \epsilon \):
   \[ C\epsilon = s \exp\left(-\frac{C}{\epsilon s}\right) \]

   Its solution for large \( s \) gives the required asymptotics for \( \epsilon \) and, correspondingly, for \( \delta \) and \( p_0 \). If \( s \) is small, it is enough to consider the equation
   \[ \Phi_n^\ast = 1 - [w^{-1}, P_{[1,n]}] w \Phi_n^\ast \]

   where the operator \([w^{-1}, P_{[1,n]}] w\) is contraction in \( L^{p_0} \) for the specified \( p_0 \). \( \square \)

Now we are ready to prove Corollary 1.1.

**Proof. (of Corollary 1.1).** The following inequality follows from the Mean Value Formula
\[ |x^2 \log x - y^2 \log y| \leq C(1 + x|\log x| + y|\log y|)|x - y|, \quad x, y \geq 0 \]

Since \( w \in \cap_{p<\infty} L^p \), the Theorem 1.3 yields
\[ \int_{-\pi}^{\pi} \|\phi_n\|^2 \log |\phi_n| - |S|^2 \log |S| \|wd\theta \leq \int_{-\pi}^{\pi} (1 + |\phi_n| \log |\phi_n| + |S| \log |S|) \|\phi_n^\ast - |S|\|wd\theta \to 0, n \to \infty \]

by applying the trivial bound: \( |u| \log |u| \leq C(\delta)(1 + u^{1+\delta}), \delta > 0 \) and the generalized Hölder’s inequality to \(|\phi_n|^{1+\delta}(or|S|^{1+\delta}), \|\phi_n^\ast\| - |S|, \) and \( w \). To conclude the proof, it is sufficient to notice that
\[ \int_{-\pi}^{\pi} |S|^2 \log |S| \|wd\theta = -\frac{1}{4\pi} \int_{-\pi}^{\pi} \log(2\pi w) d\theta \]

because \( |S|^{-2} = 2\pi w \). \( \square \)
3. Appendix

In this Appendix, we collect some auxiliary results used in the main text.

Lemma 3.1. For every $p \in [2, \infty)$,
\[
\|P_{[1,n]}\|_{p,p} \leq 1 + C(p - 2). \tag{14}
\]

Proof. If $\mathcal{P}^+$ is the projection of $L^2(\mathbb{T})$ onto $H^2(\mathbb{T})$ (analytic Hardy space), then
\[
\mathcal{P}^+ = 0.5(1 + iH) + P_0,
\]
where $H$ is the Hilbert transform on the circle and $P_0$ denotes the Fourier projection to the constants, i.e.,
\[
P_0 f = (2\pi)^{-1} \int_\mathbb{T} f(x)dx.
\tag{15}
\]
We therefore have a representation
\[
P_{[1,n]} = z^{\mathcal{P}^+} z^{-1} - z^{n+1} \mathcal{P}^+ z^{-(n+1)} = 0.5i(zHz^{-1} - z^{n+1} H z^{-(n+1)}) + zP_0 z^{-1} - z^{n+1} P_0 z^{-(n+1)}. \tag{16}
\]
Since $\|H\|_{p,p} = \cot(\pi/(2p))$ \cite{17}, we have
\[
\|P_{[1,n]}\|_{p,p} \leq \cot \left(\frac{\pi}{2p}\right) + 2 \tag{17}
\]
by triangle inequality. On the other hand, $\|P_{[1,n]}\|_{2,2} = 1$ so by Riesz-Thorin theorem, we can interpolate between $p = 2$ and, e.g., $p = 3$ to get
\[
\|P_{[1,n]}\|_{p,p} \leq 1 + C(p - 2), \quad p \in [2, 3].
\]
Noticing that $\cot(\pi/(2p)) \sim p, p > 3$, we get the statement of the Lemma. \qed

Remark. In the proof above, we could have used the expression for the norm $\|\mathcal{P}^+\|_{p,p}$ obtained in \cite{15}.

The proof of the following Lemma uses some standard results of Harmonic Analysis.

Lemma 3.2. If $\|w\|_{BMO} = t$ and $p \in [2, 3]$, then we have
\[
\|C_j\|_{p,p} \leq (Cj)^j.
\]

Proof. Consider the following operator-valued function
\[
F(z) = e^{z\mathcal{P}^+} e^{-zw}
\]
If we can prove that $F(z)$ is weakly analytic around the origin (i.e., analyticity of the scalar function $\langle F(z)f_1, f_2 \rangle$ with fixed $f_1(2) \in C^\infty$), then
\[
F(z) = \frac{1}{2\pi i} \int_{|\xi| = \epsilon} \frac{F(\xi)}{\xi - z} \, d\xi, \quad z \in B_r(0)
\]
understood in a weak sense. By induction, one can then easily show the well-known formula
\[
C_j = \partial^j F(0) = j! \frac{1}{2\pi i} \int_{|\xi| = \epsilon} \frac{F(\xi)}{\xi^{j+1}} \, d\xi
\]
which explains that we can control $\|C_j\|_{p,p}$ by the size of $\|F(\xi)\|_{p,p}$ on the circle of radius $\epsilon$. Indeed,
\[
\|C_j\|_{p,p} = \sup_{f_1(2) \in C^\infty, \|f_1\|_{p,1} \leq 1, \|f_2\|_{p,1} \leq 1} |\{C_j f_1, f_2\}| \leq \frac{j!}{2\pi} \sup_{f_1(2) \in C^\infty, \|f_1\|_{p,1} \leq 1, \|f_2\|_{p,1} \leq 1} \left| \int_{|\xi| = \epsilon} \frac{F(\xi)f_1, f_2}{\xi^{j+1}} \, d\xi \right| \leq \frac{j!}{\epsilon j} \max_{|\xi| = \epsilon} \|F(\xi)\|_{p,p}
\]
The weak analyticity of $F(z)$ around the origin follows immediately from, e.g., the John-Nirenberg estimate \cite{21}. To bound $\|F\|_{p,p}$, we use the following well-known result (which is again an immediate corollary from John-Nirenberg inequality, see, e.g., \cite{21}, p.218).

There is $\epsilon_0$ such that
\[
\|\tilde{w}\|_{BMO} < \epsilon_0 \quad \Rightarrow \quad [e^{\tilde{w}}]_{A_p} \leq [e^{\tilde{w}}]_{A_2} < C, \quad p > 2
\]
The Hunt-Muckenhoupt-Wheeden Theorem ([21], p.205), asserts that
\[
\sup_{[\hat{\omega}], Ap \subseteq C} \|H\|_{(L^p_w(T),L^q_w(T))} = \sup_{[\hat{\omega}], Ap \subseteq C} \|\hat{\omega}^{1/p} H \hat{\omega}^{-1/p}\|_{p,p} = C(p) < \infty, \quad p \in [2, \infty).
\] (18)

We also have
\[
\sup_{[\hat{\omega}], Ap \subseteq C} \|P_0\|_{(L^p_w(T),L^q_w(T))} = \sup_{[\hat{\omega}], Ap \subseteq C} \|\hat{\omega}^{1/p} P_0 (\hat{\omega}^{-1/p} f)\|_p \leq (2\pi)^{-1} \sup_{[\hat{\omega}], Ap \subseteq C} \|f\|_p \|\hat{\omega}\|^{1/p} ||\hat{\omega}^{-1/p} p'\|
\]
by Hölder’s inequality. The last expression is bounded by a constant since
\[
\|\hat{\omega}\| = 1 \text{ and therefore } \|\hat{\omega}\|_p \leq C.
\]

Proof. Denote
\[
\|f\|_p \|\hat{\omega}\|^{1/p} ||\hat{\omega}^{-1/p} p'\| \leq C,
\]
where Q is any subarc of T. Finally, taking \(\epsilon \ll t^{-1}\), we get the statement. \(\square\)

The following Lemma provides an estimate which is not optimal but it is good enough for our purposes.

**Lemma 3.3.** Suppose \(w \geq 0, \|w\|_{BMO} = t, \|w^{-1}\|_{BMO} = s, \text{ and } \|w\|_1 = 1\). Then,
\[
(2\pi)^2 \leq \|w^{-1}\|_1 \lesssim 1 + (1 + t)s
\]

Proof. Denote \(\|w^{-1}\|_1 = M\). Then, by Cauchy-Schwarz inequality,
\[
2\pi \leq \|w\|^{1/2} \|w^{-1}\|^{1/2} = M^{1/2}
\]
On the other hand, by John-Nirenberg estimate for \(w^{-1}\),
\[
|\{\theta : |w^{-1} - (2\pi)^{-1} M| > \lambda\}| \approx \exp\left(-\frac{CM}{s}\right)
\]
Choosing \(\lambda = (4\pi)^{-1} M\), we get
\[
|\Omega^c| \approx \exp\left(-\frac{CM}{s}\right) \lesssim \left(\frac{s}{M}\right)^2, \quad \text{where } \Omega = \{\theta : \frac{4\pi}{3M} \leq w \leq \frac{4\pi}{M}\}
\] (19)

Then, \(\|w\|_1 = 1\) and therefore
\[
1 = \int_{w \leq (4\pi)/M} wd\theta + \int_{w > (4\pi)/M} wd\theta \geq 1 - 8\pi^2 M^{-1}
\] (20)
By John-Nirenberg inequality, we have
\[
\|w - (2\pi)^{-1} p\| < Ctp, \quad p < \infty
\] (21)
We choose \(p = 2\) in the last estimate and use Cauchy-Schwarz inequality in (20) to get
\[
1 - 8\pi^2 M^{-1} \leq \int_{w > (4\pi)/M} wd\theta \leq \|w\|_2 \cdot |\{\theta : w > 4\pi/M\}|^{1/2} \leq \|w\|_2 \cdot |\Omega_c|^{1/2} \lesssim \frac{(1 + t)s}{M}
\]
where we used (19) and (21) for the last bound. So, \(M \lesssim (1 + t)s + 1\). \(\square\)

**Lemma 3.4.** For \(p \in [2, \infty)\), we have
\[
\|[w, P_{1,n}]\|_{p,p} \lesssim p^2 \|w\|_{BMO}
\]

Proof. The proof is standard but we give it here for completeness. Assume \(\|w\|_{BMO} = 1\). By duality and formula (16), it is sufficient to show that
\[
\|[w, P_{1,n}]\|_{p,p} \leq C(p - 1)^{-1}, \quad p \in (1, 2]
\] (22)
and
\[
\|[w, P_{1,n}]\|_{p,p} \leq C(p - 1)^{-2}, \quad p \in (1, 2].
\] (23)
For (22), we write
\[ \|w\|_p \int_T f dx - \int_T w f dx \|_p \leq \|f\|_p \|w - \langle w\rangle_T\|_p + \|f\|_p \|w - \langle w\rangle_T\|_{p'} \]
where
\[ \langle w\rangle_T = \frac{1}{2\pi} \int_T w dx. \]
From John-Nirenberg theorem, we have
\[ \|w - \langle w\rangle_T\|_{p'} \lesssim p' \|w\|_{BMO}, \quad p' > 2, \]
which proves (22). To prove (23), we will interpolate between two bounds: the standard Coifman-Rochberg-Weiss theorem for \( p = 2 \) ([7], [21])
\[ \|\[H, w\]\|_{2,2} \leq C \quad (24) \]
and the following estimate
\[ \{x : |\langle [H, w] f \rangle (x)| > \alpha\} \leq C \int_T \left| \frac{f(t)}{\alpha} \left( 1 + \log^+ \left( \frac{|f(t)|}{\alpha} \right) \right) \right| dt \quad (25) \]
(See [16], the estimate was obtained on \( \mathbb{R} \) for smooth \( f \) with compact support. The proof, however, is valid for \( \mathbb{T} \) as well and, e.g., piece-wise smooth continuous \( f \)). Assume a smooth \( f \) is given and denote \( \lambda_f(t) = \{x : |f(x)| > t\}, t \geq 0 \). Take \( A > 0 \) and consider \( f_A = f \cdot \chi_{|f| \leq A} + A \cdot \text{sgn} f \cdot \chi_{|f| > A}, g_A = f - f_A \).
Let \( T = [H, w] \). Then,
\[ \|T f\|_p = p \int_0^\infty t^{p-3} \lambda_T f(t) dt + \int_0^\infty t^{p-3} \lambda_{Tf_A}(t/2) dt + p \int_0^\infty t^{p-1} \lambda_{Tg_A}(t/2) dt = I_1 + I_2 \]
Let \( A = t \). From Chebyshev inequality and (24), we get
\[ I_1 \lesssim \int_0^\infty \int_0^A t^{p-3} \lambda_{f_A}(t) d\lambda_{f_A}(t) dt \lesssim (2 - p)^{-1} \int_0^\infty \xi^{p-1} \lambda_f(\xi) d\xi \lesssim (2 - p)^{-1} \|f\|_p^p \]
For \( I_2 \), we use (25) (notice that \( g_A \) is continuous and piece-wise smooth)
\[ I_2 \lesssim - \int_0^\infty t^{p-1} \int_0^\infty \frac{\xi}{t} \left( 1 + \log^+ \left( \frac{\xi}{t} \right) \right) d\lambda_{g_A}(\xi) \lesssim \int_0^\infty t^{p-1} t^{-1} \left( 1 + \log^+ \left( \frac{\xi}{t} \right) \right) \lambda_f(\xi) d\xi \lesssim \|f\|_p^p \int_0^\infty t^{p-2} \left( 1 + \log^+ \frac{1 - \xi}{\xi} \right) d\xi \]
We have
\[ \int_2^{1/2} \xi^{p-2} \left( 1 + \log^+ \frac{1 - \xi}{\xi} \right) d\xi \lesssim \int_2^{1/2} u^{-p} \log u du \lesssim \int_0^\infty e^{-\delta t} dt d\xi \lesssim \delta^{-2} \]
with \( \delta = p - 1 \).

\[ \square \]

Acknowledgement

The work of SD done in the second part of the paper was supported by RSF-14-21-00025 and his research on the rest of the paper was supported by the grant NSF-DMS-1464479. The research of KR was supported by the RTG grant NSF-DMS-1147523.

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