ON A PROBLEM BY STEKLOV

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INTRODUCTION

One version of Steklov’s problem (see [26, 27]) is to obtain the bounds on the sequence of polynomials \( \{P_n(x)\}_{n=0}^{\infty} \), which are orthonormal

\[
\int_{-1}^{1} P_n(x) P_m(x) \rho(x) \, dx = \delta_{n,m}, \quad n, m = 0, 1, 2, \ldots
\]

with respect to the strictly positive weight \( \rho \),

\[
\rho(x) \geq \delta > 0, \quad x \in [-1, 1].
\]

In 1921, Steklov [26] made a conjecture that a sequence \( \{P_n(x)\} \) is bounded at any point \( x \in (-1, 1) \), i.e.,

\[
\limsup_{n \to \infty} |P_n(x)| < \infty,
\]

provided that the weight \( \rho \) does not vanish on \([-1, 1]\). On page 321 of [26], he writes (adapted translation from French): I believe that inequality (0.3) is the common property of all polynomials whose orthogonality weight \( \rho \) does not vanish inside the given interval, but so far I haven’t succeeded in finding either the rigorous proof to that statement or an example when this estimate does not hold at each interior point of the given interval.

This problem and some related questions gave rise to extensive research; see, e.g., [11–14] and the survey [27] for a detailed discussion and the list of references. In 1979, Rakhmanov [22] disproved this conjecture by constructing a weight from the Steklov class (0.2), for which

\[
\limsup_{n \to \infty} |P_n(0)| = \infty.
\]

It is known (see, for example, [10]) that the bound

\[
|P_n(x)| = o(\sqrt{n})
\]

holds for any \( x \in (-1, 1) \) as long as \( \rho \) satisfies (0.2). In his next paper [23], Rakhmanov proved that for every \( \varepsilon > 0 \) and \( x_0 \in (-1, 1) \) there is a weight \( \rho(x; x_0, \varepsilon) \)

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from the Steklov class such that the corresponding \( \{ P_n(x) \} \) grow as
\[
|P_{k_n}(x_0)| \geq k_n^{1/2-\varepsilon},
\]
where \( \{ k_n \} \) is some subsequence in \( \mathbb{N} \). In \cite{1}, the size of the polynomials was studied for the continuous weight.

All Rakhmanov’s counterexamples were obtained as corollaries of the corresponding results for the polynomials \( \{ \phi_n \} \) orthonormal on the unit circle
\[
\int_0^{2\pi} \phi_n(e^{i\theta}, \sigma) \overline{\phi_m(e^{i\theta}, \sigma)} d\sigma(\theta) = \delta_{n,m}, \quad n, m = 0, 1, 2, \ldots,
\]
with respect to measures from the Steklov class \( S_\delta \) defined as the class of probability measures \( \sigma \) on the unit circle satisfying
\[
\sigma' \geq \delta/(2\pi)
\]
at every Lebesgue point. The version of Steklov’s conjecture for this situation would be to prove that the sequence \( \{ \phi_n(z, \sigma) \} \) is bounded in \( n \) at every \( z \in \mathbb{T} \) provided \( \sigma \in S_\delta \).

This conjecture might be motivated by the following estimate. Consider the Christoffel-Darboux kernel
\[
K_n(\xi, z, \mu) = \sum_{j=0}^{n} \phi_j(\xi, \mu) \overline{\phi_j(z, \mu)}
\]
for \( \xi = z \) as the function of \( \mu \). If \( \mu_1 \leq \mu_2 \), then (see \cite{10} or \cite{24})
\[
K_n(z, z, \mu_2) \leq K_n(z, z, \mu_1), \quad z \in \mathbb{T}.
\]
Here we do not assume \( \mu_1(2) \) to be probability measures, of course. Therefore, if \( \sigma \in S_\delta \), we get
\[
K_n(z, z, \sigma) \leq \frac{n + 1}{\delta}, \quad \text{i.e.,} \quad \frac{1}{n + 1} \sum_{j=0}^{n} |\phi_j(z, \sigma)|^2 \leq \delta^{-1},
\]
by taking \( \mu_1 = \delta(2\pi)^{-1}d\theta \) in (0.7).

So, on average the polynomials \( \phi_n(z, \sigma) \) are indeed bounded in \( n \), and one might want to know whether they are bounded for all \( n \). Rakhmanov proved the following theorem which gave a negative answer to this question.

**Theorem 0.1** \cite{23}. Let \( \sigma \in S_\delta \), where \( \delta \) is sufficiently small. Then, for every sequence \( \{ \beta_n \} : \beta_n \to 0 \), there is \( \sigma \in S_\delta \) such that
\[
\|\phi_{k_n}(z, \sigma)\|_{L^\infty(\mathbb{T})} > \beta_{k_n} \sqrt{\frac{k_n}{\ln^3 k_n}}
\]
for some sequence \( \{ k_n \} \subset \mathbb{N} \).

This estimate is almost sharp due to the following result (see, e.g., \cite{19}, page 11, for the real line case; \cite{10}, page 32, Theorem 3.5, for the pointwise estimate).

**Theorem 0.2.** For \( \sigma \in S_\delta \), we have
\[
\|\phi_n(z, \sigma)\|_{L^\infty(\mathbb{T})} = o(\sqrt{n})
\]
(for completeness, we give the proof at the end of Appendix A).
In the proof of Theorem 0.1, an important role was played by the following extremal problem. For a fixed \( n \), define

\[
M_{n, \delta} = \sup_{\sigma \in S_\delta} \| \phi_n(z, \sigma) \|_{L^\infty(T)}.
\]

One of the key results in [23] is the following inequality

\[
C \sqrt{\frac{n+1}{\delta \ln^2 n}} \leq M_{n, \delta}, \quad C > 0.
\]

We recall here a well-known estimate (see [10]).

**Lemma 0.1.** We have

\[
M_{n, \delta} \leq \sqrt{\frac{n+1}{\delta}}, \quad n \in \mathbb{N}.
\]

**Proof.** Indeed, this is immediate from the estimate (0.8). We can also argue differently that

\[
1 = \int_T |\phi_n|^2 d\sigma \geq (2\pi) \int_T |\phi_n|^2 d\theta
\]

so (0.13) follows from

\[
\| \phi_n \|_{L^2(T)}^2 = \left\| \sum_{j=0}^n c_j z^j \right\|_{L^2(T)}^2 = 2\pi \sum_{j=0}^n |c_j|^2 \leq \frac{2\pi}{\delta}
\]

and Cauchy-Schwarz

\[
\| \phi_n \|_{L^\infty(T)} \leq (n+1)^{1/2} \sqrt{\sum_{j=0}^n |c_j|^2}.
\]

**Remark.** Notice that all we used in the proof is the normalization \( \| \phi_n \|_{L^2(T, \sigma)} = 1 \) and Steklov’s condition on the measure. The problem, though, is whether the orthogonality leads to further restrictions on the size.

The purpose of the current paper is to obtain the sharp bounds for the problem of Steklov, i.e., the problem of estimating the growth of \( \phi_n \). We will get rid of the logarithmic factor in the denominator in (0.9) and (0.12) and thus prove the optimal inequalities. The main results are contained in the following two statements.

**Theorem 0.3.** If \( \delta \in (0, 1) \), then

\[
M_{n, \delta} > C(\delta) \sqrt{n}.
\]

**Theorem 0.4.** Let \( \delta \in (0, 1) \). Then, for every positive sequence \( \{\beta_n\} : \lim_{n \to \infty} \beta_n = 0 \), there is a probability measure \( \sigma^* : d\sigma^* = \sigma^* d\theta \), \( \sigma^* \in S_\delta \), such that

\[
\| \phi_{k_n}(z, \sigma^*) \|_{L^\infty(T)} \geq \beta_{k_n} \sqrt{k_n}
\]

for some sequence \( \{k_n\} \subset \mathbb{N} \).

**Remark.** It will be clear later that both results hold for far more regular weights (see Lemma 2.4 and the proof of Theorem 0.4 below).
The Steklov condition \((0.6)\) is quite natural for the analysis of the “size” of the polynomial. Indeed, if \(\mu\) is a measure (not necessarily a probability one), then the trivial scaling
\[
\phi_n(z, m\mu) = \phi_n(z, \mu) \sqrt{m}
\]
holds, and this changes the size of \(\phi_n\) accordingly. Now let \(\mu\) be a probability measure and \(\Gamma\) be a small arc which does not support all of \(\mu\). Then, we can take \(\mu_m = \chi_{\Gamma^c} \cdot \mu + m\chi_{\Gamma^c} \cdot \mu\) with \(m\) very small. So, \(\|\mu_m\| \sim \|\chi_{\Gamma^c} \cdot \mu\| \sim 1\), and one can expect that \(\phi_n(z, m\mu)\) gets large on most of \(\Gamma\) as \(m \to 0\) in analogy to the case of the whole \(T\). This is indeed true for many measures \(\mu\). Thus, if one studies the dependence of \(\|\phi_n(z, \mu)\|_{L^\infty(T)}\) on \(\mu\), then the conditions on the measure which control the size of the polynomial should account for that fact, and an obvious bound that takes care of this is \((0.6)\) as it does not allow the measure to be scaled on any arc.

The problem of estimating the size of \(\phi_n\) is one of the most basic and most well-studied problems in approximation theory. Nevertheless, the sharp bounds were missing even for Steklov’s class—the most natural class of measures for this problem. In the current paper, we not only establish these bounds but also suggest a new method which, we believe, is general enough to be used in the study of other variational problems where the constructive information on the weight is given. For example, one can replace Steklov’s condition by the lower bounds like
\[
\sigma'(\theta) \geq w(\theta), \quad \text{for a.e. } \theta \in T,
\]
where \(w(\theta)\) vanishes at a point in a particular way (e.g., \(w(\theta) \sim |\theta|^\alpha\)). The results we obtain are sharp, and we apply them to estimate polynomial entropies—another important quantity to measure the size of the polynomial.

**Remark.** The size, asymptotics, and universality of the Christoffel-Darboux kernel were extensively studied; see, e.g., \(\cite{16,18,28,29}\). We, however, will focus on \(\phi_n\) itself.

**Remark.** Since \(S_\delta\) is invariant under the rotation and \(\{e^{i\theta_0}\phi_j(ze^{-i\theta_0}, \mu)\}\) are orthonormal with respect to \(\mu(\theta-\theta_0)\), we can always assume that \(\|\phi_n\|_\infty\) is reached at point \(z = 1\). Therefore, we have
\[
M_{n,\delta} = \sup_{\mu \in S_\delta} |\phi_n(1, \mu)|.
\]
One can consider the monic orthogonal polynomials \(\Phi_n(z, \mu) = z^n + \cdots\) and the Schur parameters \(\{\gamma_n\}\) so that
\[
\phi_n(z, \mu) = \frac{\Phi_n(z, \mu)}{\|\Phi_n\|_{L^2(T, \mu)}}
\]
and
\[
(0.16) \quad \gamma_n = -\Phi_{n+1}(0, \mu).
\]
If \(\rho_n = \sqrt{1 - |\gamma_n|^2}\), then (see \(\cite{25}\))
\[
(0.17) \quad \Phi_n(z, \mu) = \phi_n(z, \mu)\lambda_n^{-1}, \quad \lambda_n = \left(\rho_0 \cdots \rho_{n-1}\right)^{-1}.
\]
The Szegő formula \cite{25} yields
\begin{equation}
\exp\left(\frac{1}{4\pi} \int_{-\pi}^{\pi} \ln(2\pi\mu'(\theta))d\theta\right) = \prod_{j \geq 0} \rho_j .
\end{equation}

So, for \( \mu \in S_\delta \), we have
\[ \sqrt{\delta} \leq \prod_{n \geq 0} \rho_n \leq 1, \]
and therefore
\[ \sqrt{\delta} |\phi_n(z, \mu)| \leq |\Phi_n(z, \mu)| \leq |\phi_n(z, \mu)|, \quad z \in \mathbb{C} \]
for any \( \mu \in S_\delta \). Thus, we have
\begin{equation}
\delta^{1/2} M_{n, \delta} \leq \sup_{\mu \in S_\delta} \|\Phi_n(z, \mu)\|_{L^\infty(\mathbb{T})} \leq M_{n, \delta},
\end{equation}
and for fixed \( \delta \) the variational problems for orthonormal and monic orthogonal polynomials are equivalent.

The estimate (0.13) cannot possibly be sharp for \( \delta \) very close to 1. Indeed, if \( \delta = 1 \), then \( \sigma \) is the Lebesgue measure and \( \phi_n(z) = z^n \). We have the following result which provides an effective bound and improves (0.13) for \( \delta \) close to 1.

**Lemma 0.2.** We have
\[ M_{n, \delta} \leq \delta^{-1/2} \left( 1 + \sqrt{\frac{n(1 - \delta)}{\delta}} \right). \]

**Proof.** Let \( \tilde{\sigma} \) be one of the maximizers for \( M_{n, \delta} \), i.e., \( \|\phi_n(z, \tilde{\sigma})\|_{L^\infty(\mathbb{T})} = M_{n, \delta} \). The existence of such a maximizer is proved in Theorem 1.1 below. Then, \( d\tilde{\sigma} = (2\pi)^{-1} d\theta + d\tilde{\mu} \) where \( \|\tilde{\mu}\| = 1 - \delta \). Let \( \Phi_n(z, \tilde{\sigma}) \) be the corresponding monic polynomial. We use the variational characterization of \( \Phi_n \) (see \cite{24}) in which \( \Phi_n = \arg\min_{P(z) = z^n + \cdots} \|P\|^2_{L^2(\mathbb{T}, \tilde{\sigma})} \). If \( \Phi_n = z^n + \tilde{a}_{n-1}z^{n-1} + \cdots + \tilde{a}_1 z + \tilde{a}_0 \), then
\[ \tilde{a} = \arg D_{n, \delta}, \]
\[ D_{n, \delta} = \min_{a = (a_0, \ldots, a_{n-1})} \left( \delta \|a\|^2_{l^2} + \int_{\mathbb{T}} |z^n + a_{n-1} z^{n-1} + \cdots + a_1 z + a_0|^2 d\tilde{\mu} \right). \]

In particular, upon choosing \( a = 0 \), we get \( D_{n, \delta} \leq \int_{\mathbb{T}} d\tilde{\mu} = 1 - \delta \), and so \( \|\tilde{a}\|^2_{l^2} \leq (1 - \delta)/\delta \). Then, the Cauchy-Schwarz inequality gives
\[ \|\Phi_n\|_{L^\infty(\mathbb{T})} \leq 1 + \sqrt{\frac{n(1 - \delta)}{\delta}}, \]
and (0.19) finishes the proof. \( \square \)

Now, we would like to comment a little on the methods we use. The proofs by Rakhmanov were based on the following formula for the orthogonal polynomial that one gets after adding several point masses to a “background” measure at particular locations on the circle (see \cite{22}).
Lemma 0.3. Let $\mu$ be a positive measure on $\mathbb{T}$, $\Phi_n(z, \mu)$ be the corresponding monic orthogonal polynomials, and

$$K_n(\xi, z, \mu) = \sum_{j=0}^{n} \phi_j(\xi, \mu) \phi_j(z, \mu)$$

be the Christoffel-Darboux kernel, i.e.,

$$P(\xi) = \langle P(z), K_n(\xi, z, \mu) \rangle_{L^2(\mathbb{T}, \mu)}, \quad \deg P \leq n.$$  

Then, if $\xi_j \in \mathbb{T}, j = 1, \ldots, m, m < n$, are chosen such that

$$K_{n-1}(\xi_j, \xi_l, \mu) = 0, \quad j \neq l,$$

then

$$(0.21) \quad \Phi_n(z, \eta) = \Phi_n(z, \mu) - \sum_{k=1}^{m} \frac{m_k \Phi_n(\xi_k, \mu)}{1 + m_k K_{n-1}(\xi_k, \xi_k, \mu)} K_{n-1}(\xi_k, z, \mu),$$

where

$$\eta = \mu + \sum_{k=1}^{m} m_k \delta_{\theta_k}, \quad \xi_k = e^{i\theta_k}, \quad m_k \geq 0.$$  

The limitation that $\xi_j$ must be the zeroes of $K$ is quite restrictive, and the direct application of this formula with background $d\mu = d\theta$ yields logarithmic growth at best. In the later paper [23], Rakhmanov again ingeniously used the idea of inserting the point mass, but the resulting bound (0.12) contained the logarithm in the denominator and the measure of orthogonality was not defined explicitly.

We will use a completely different approach. First, we will rewrite the Steklov condition in the convenient form as some estimate that involves Caratheodory function and a polynomial (see Lemma 2.3 below). This decoupling is basically equivalent to solving the well-known truncated trigonometric moments problem. Then, we will present a particular function and a polynomial and show that they satisfy the necessary conditions. This allows us to have good control on the size of the polynomial itself and on the structure of the measure of orthogonality.

The paper has four sections and two appendixes. The first section contains results on the structure of an optimal measure and discussion of the case when $\delta$ is $n$-dependent and very small. In the second section, the proof of Theorem 0.3 is given for fixed small $\delta$. We will apply the “localization principle” to handle every $\delta \in (0, 1)$ and prove Theorem 0.4 in the third section. In the last one, two applications are given. First, the lower bounds are obtained for polynomials orthogonal on the real line. Then, we prove the sharp estimates for the polynomial entropies in the Steklov class. The appendixes contain some auxiliary results we use in the main text.

Here are some notations used in the paper: the Cauchy kernel for the unit circle is denoted by $C(z, \xi)$, i.e.,

$$C(z, \xi) = \frac{\xi + z}{\xi - z}, \quad \xi \in \mathbb{T}.$$  

If the function is analytic in $\mathbb{D}$ and has a non-negative real part there, then we will call it Caratheodory function.
Given any polynomial $P_n(z) = p_n z^n + \cdots + p_1 z + p_0$, we can define its $n$th reciprocal (or the $*$-transform),

$$P_n^*(z) = z^n P_n(1/z) = \overline{p}_0 z^n + \overline{p}_1 z^{n-1} + \cdots + \overline{p}_n.$$  

Notice that if $z^*$ is a zero of $P_n(z)$ and $z^* \neq 0$, then $(\overline{z^*})^{-1}$ is a zero of $P_n^*(z)$.

Given two positive functions $F_1$ and $F_2$ defined on $\mathbb{D}$, we write $F_1 \lesssim F_2$ if there is a constant $C$ (that might depend only on the fixed parameters) such that

$$F_1 \leq CF_2, \quad C > 0$$
on $\mathbb{D}$. We write $F_1 \sim F_2$ if

$$F_1 \lesssim F_2 \lesssim F_1.$$  

We use the notation $b = O^*(a)$ if $b \sim a$. The symbol $\delta_a$ denotes the delta function (the point mass) supported at $a \in (-\pi, \pi]$ or at complex point $e^{ia} \in \mathbb{T}$. If $\varepsilon$ is a positive parameter, then $\varepsilon \ll 1$ is the shorthand for “$\varepsilon < \varepsilon_0$, where $\varepsilon_0$ is sufficiently small.” If $p(z) = a_n z^n + \cdots + a_1 z + a_0$, then we define $\text{coeff}(p,j) = a_j$.

We will use the following standard notation for the norms. If $\mu$ is a measure, $\|\mu\|$ refers to its total variation. For functions $f$ defined on $[-\pi, \pi]$, we write

$$\|f\|_p = \|f\|_{L^p[-\pi, \pi]}, \quad 1 \leq p \leq \infty.$$  

The symbol $(f,g)_\sigma$ denotes the following inner product given by

$$(f,g)_\sigma = \int_M f(x) \overline{g}(x) d\sigma,$$  

where $\sigma$ is a measure on $M$ (e.g., $M = \mathbb{T}$ or $M = [-\pi, \pi]$).

1. Variational problem: Structure of the extremizers

1.1. Structure of the extremal measure. In this section, we first address the problem of the existence of maximizers, i.e., $\mu^*_n \in S_\delta$ for which

$$M_{n,\delta} = |\phi_n(1; \mu^*_n)|.$$  

We will prove that these extremizers exist and will study their properties.

**Theorem 1.1.** There are $\mu^*_n \in S_\delta$ for which (1.1) holds.

**Proof.** Suppose $\mu_k \in S_\delta$ is a sequence which yields the sup, i.e.,

$$|\phi_n(1, \mu_k)| \to M_{n,\delta}, \quad k \to \infty.$$  

Since the unit ball is sequentially weak-$(\ast)$ compact, we can choose $\mu_{k_j} \to \mu^*$, and this convergence is weak-$(\ast)$, i.e.,

$$\int f d\mu_{k_j} \to \int f d\mu^*, \quad j \to \infty,$$  

for any $f \in C(\mathbb{T})$. In particular, $\mu^*$ is a probability measure. Moreover, for any interval $(a,b) \subseteq (-\pi, \pi]$, we have

$$\int_{[a,b]} d\mu^* \geq \delta(b-a)/(2\pi)$$  

since each $\mu_{k_j} \in S_\delta$. This implies $\mu^{*j} \geq \delta/(2\pi)$ almost everywhere (a.e.) on $\mathbb{T}$. The moments of $\mu_{k_j}$ will converge to the moments of $\mu^*$, and therefore

$$\phi_n(1, \mu_{k_j}) \to \phi_n(1, \mu^*).$$  

Therefore, $\mu^* \in S_\delta$ and $|\phi_n(1, \mu^*)| = M_{n,\delta}$.
This argument gives the existence of an extremizer. Although we do not know whether it is unique, we can prove that every \( d\mu^* \) must have a very special form.

**Theorem 1.2.** If \( \mu^* \) is a maximizer, then it can be written in the following form:

\[
d\mu^* = (2\pi)^{-1} \delta d\theta + \sum_{j=1}^{N} m_j \delta \theta_j, \quad 1 \leq N \leq n,
\]

where \( m_j \geq 0 \) and \( -\pi < \theta_1 < \cdots < \theta_N \leq \pi \).

Suppose we have a positive measure \( \mu \) and its moments are given by

\[
s_j = \int e^{ij\theta} d\mu = s_j^R + is_j^I, \quad j = 0, 1, \ldots.
\]

Then, the following formulas are well-known \(^{\text{[25]}}\)

\[
\Phi_n(z, \sigma) = \begin{vmatrix} s_0 & s_1 & \cdots & s_n \\ s_1 & s_0 & \cdots & s_{n-1} \\ \vdots & \vdots & \ddots & \vdots \\ s_{n-1} & s_{n-2} & \cdots & s_1 \\ 1 & z & \cdots & z^n \end{vmatrix},
\]

\[
\mathcal{D}_n = \det \mathfrak{T}_n, \quad \mathfrak{T}_n = \begin{vmatrix} s_0 & s_1 & \cdots & s_n \\ s_1 & s_0 & \cdots & s_{n-1} \\ \vdots & \vdots & \ddots & \vdots \\ s_{n-1} & s_{n-2} & \cdots & s_1 \\ s_n & s_{n-1} & \cdots & s_0 \end{vmatrix}.
\]

These identities show that \( \Phi_n(z, \sigma) \) depends only on the first \( n \) moments of the measure \( \sigma \): \( \Phi_n(z, \sigma) = \Phi_n(z, s_0, \ldots, s_n) \). Moreover, by definition of the monic orthogonal polynomial,

\[
\Phi_n(z, s_0, s_1, \ldots, s_n) = \Phi_n(z, 1, s_1/s_0, \ldots, s_n/s_0);
\]

i.e., \( \Phi_n(z, \sigma) \) does not depend on the normalization of the measure.

The functions \( F_1(2) \), given by

\[
F_1(s) = |\Phi_n(1, s_0, \ldots, s_n)|^2, \quad F_2(s) = |\phi_n(1, s_0, \ldots, s_n)|^2,
\]

\[
s = (s_0, s_1^R, \ldots, s_n^I) \in \mathbb{R}^{2n+1},
\]

are the smooth functions of the variables \( \{s_0, s_j^R, s_j^I\}, j = 1, \ldots, n \) wherever they are defined. Consider \( \Omega_n = \{s : \mathfrak{T}_n(s) > 0\} \). If \( s \in \Omega_n \), then there is a family of measures \( \mu \) which have \( (s_0, \ldots, s_n) \) as the first \( n \) moments. That follows from the solution to the truncated trigonometric moment problem.

We will need the following lemma.

**Lemma 1.1.** The functions \( F_1(2)(s) \) do not have stationary points on \( \Omega_n \).

**Proof.** It is known \(^{\text{[25]}}\) that the map between the first \( n \) Schur parameters (see \(^{0.16}\)) and the first \( n \) moments of a probability measure, i.e., \( \{\gamma_j\}_{j=0}^{n-1} \in \mathbb{D}^n \rightarrow (1, s_1, \ldots, s_n) \), is a bijection. The formulas \(^{0.16}\) and \(^{1.3}\) imply that

\[
\gamma_{n-1} = \frac{\mathcal{D}_{n-2}}{\mathcal{D}_{n-1}} + f(s_0, s_1, s_2, \ldots, s_{n-1}, s_{n-1}).
\]
Both polynomials $\Phi_n$ and $\phi_n$ satisfy the recurrences (25, page 57)
\[
\Phi_n(1, \sigma) = \Phi_{n-1}(1, \sigma) - \gamma_{n-1} \Phi_{n-1}^*(1, \sigma)
\]
and
\[
\phi_n(1, \sigma) = \rho_{n-1}^{-1}(\phi_{n-1}(1, \sigma) - \gamma_{n-1} \phi_{n-1}^*(1, \sigma)),
\]
which shows that
\[
\nabla_{s_n} |\Phi_n(1, \sigma)|^2 = \left( \frac{\partial |\Phi_n(1, \sigma)|^2}{\partial s_n^R}, \frac{\partial |\Phi_n(1, \sigma)|^2}{\partial s_n^I} \right) \neq 0,
\]
because $\Phi_{n-1}(z, \sigma)$ and $\Phi_{n-1}^*(z, \sigma)$ do not depend on $s_n$, $\Phi_{n-1}(1, \sigma) \neq 0$, and $\Phi_n(1, \sigma) \neq 0$. Since $\rho_{n-1} = \sqrt{1 - |\gamma_{n-1}|^2}$, we have
\[
|\phi_n(1, \sigma)|^2 = C \frac{|\xi - \gamma_{n-1}|^2}{1 - |\gamma_{n-1}|^2}, \quad \xi = \frac{\bar{\phi}_{n-1}(1, \sigma)}{\phi_{n-1}^*(1, \sigma)}, \quad |\xi| = 1, \quad C = |\phi_{n-1}^*(1, \sigma)|^2.
\]
We can rewrite it as
\[
|\phi_n(1, \sigma)|^2 = C \frac{1+|\gamma_{n-1}|^2 - 2 \text{Re}(\gamma_{n-1} \bar{\xi})}{1 - |\gamma_{n-1}|^2},
\]
which shows that
\[
\nabla_{\gamma_{n-1}} |\phi_n(1, \sigma)|^2 \neq 0,
\]
where $|\phi_n(1, \sigma)|^2$ is considered as a function of $\{\gamma_0, \ldots, \gamma_{n-1}\}$.

Now (1.5) yields
\[
\nabla_{s_n} |\phi_n(1, \sigma)|^2 \neq 0,
\]
and the proof is finished. \(\square\)

**Remark.** The proof actually shows that $\nabla_{s_n} F_{1(2)} \neq 0$.

**Proof of the Theorem 1.2** Our variational problem is an extremal problem for a functional $F(s_0, s_1^R, \ldots, s_n^I)$ on the finite number of moments $\{s_0, s_1^R, \ldots, s_n^I\}$ of a measure $\mu$ from $\mathcal{S}_3$. We can take
\[
F(s_0, s_1^R, \ldots, s_n^I) = |\phi_n(1, s_0, \ldots, s_n)|^2.
\]
The function $F$ is differentiable. Moreover,
\[
s_0 = \int d\mu, \quad s_j^R = \int \cos(j\theta) d\mu, \quad s_j^I = \int \sin(j\theta) d\mu.
\]
Considering the moments as functionals of $\mu$, we compute the derivative of $F$ at the point $\mu^s$ in the direction $\delta\mu$,
\[
dF = \int \left( \frac{\partial F}{\partial s_0}(s^*) + \frac{\partial F}{\partial s_1^R}(s^*) \cos(\theta) + \cdots + \frac{\partial F}{\partial s_n^I}(s^*) \sin(n\theta) \right) d(\delta\mu).
\]
Consider the trigonometric polynomial
\[
T_n(\theta) = \frac{\partial F}{\partial s_0}(s^*) + \frac{\partial F}{\partial s_1^R}(s^*) \cos(\theta) + \cdots + \frac{\partial F}{\partial s_n^I}(s^*) \sin(n\theta).
\]
From the previous lemma and remark, we know that it has degree $n$. Let $M = \max T_n(\theta)$, and $\{\theta_j, j = 1, \ldots, N\}$ are all points where $M$ is achieved. Clearly, $N \leq n$. 
Now, if we find a smooth curve $\mu(t)$, $t \in (0, 1]$ such that $\mu(t) \in S_\delta$, $\mu(1) = \mu^*$ and define

$$H(t) = F(s_0(\mu(t)), s_1^R(\mu(t)), \ldots, s_n^R(\mu(t))),$$

then $H'(1) \geq 0$ as follows from the optimality of $\mu^*$.

Now, we will assume that the measure $\mu^*$ is not of the form (1.2) and then will come to a contradiction by choosing the curve $\mu(t)$ in a suitable way.

We will first prove that the singular part of $\mu^*$ can be supported only at the points $\{\theta_j\}$. Indeed, suppose we have

$$\mu^* = \mu_1 + \mu_2,$$

where $\mu_2$ is singular and supported away from $\{\theta_j\}$. Consider two smooth functions $p_1(t)$ and $p_2(t)$ defined on $(0, 1]$ that satisfy

$$\|\mu_1\| + p_1(t) + p_2(t)\|\mu_2\| = 1, \quad p_1(1) \geq 0, \quad p_1(1) = 0, \quad p_2(1) = 1.$$

For example, one can take $p_1(t) = \|\mu_2\|(1-t)$, $p_2(t) = t$. Take $\mu(t) = \mu_1 + p_1(t)\delta_{\theta_1} + p_2(t)\mu_2$. We have $\mu(t) \in S_\delta$ and

$$H'(1) = \int T_n(\theta)d\mu_2 - \|\mu_2\|T_n(\theta_1) < 0$$

since $\theta_1$ is a point of global maximum for $T_n$ and $\mu_2$ is supported away from $\{\theta_j\}$ by assumption. This contradicts the optimality of $\mu^*$, and so $\mu_2 = 0$.

We can prove similarly now that $(\mu^*)' = (2\pi)^{-1}\delta$ a.e. Indeed, suppose

$$\mu^* = \mu_1 + \mu_2, \quad d\mu_2 = f(\theta)\chi_\Omega d\theta,$$

where $f(\theta) > (2\pi)^{-1}\delta_1 > (2\pi)^{-1}\delta$ on $\Omega$, $|\Omega| > 0$ and $\mu_1$ is supported on $\Omega^c$. We consider the curve

$$\mu(t) = \mu_1 + p_1(t)\delta_{\theta_1} + p_2(t)\mu_2(t).$$

The choice of $p_1(2)$ is the same. Then, $\mu(t) \in S_\delta$ for $t \in (1-\varepsilon, 1)$ provided that $\varepsilon(\delta_1)$ is small. The similar calculation yields $H'(1) < 0$, and that gives a contradiction. \qed

Since the maximizer in the Steklov problem is given by (1.2), we want to make an observation. The following result is attributed to Geronimus (see [10]).

**Lemma 1.2.** Consider $\mu(t) = (1-t)\mu + t\delta_\beta$ where $t \in (0, 1)$, $\beta \in [-\pi, \pi)$. Then,

$$\Phi_n(z, \mu(t)) = \Phi_n(z, \mu) - t\Phi_n(\xi, \mu)K_{n-1}(\xi, z, \mu), \quad \xi = e^{i\beta}.$$

**Proof.** Notice that the right hand side (r.h.s.) is a monic polynomial of degree $n$. Then,

$$\langle \text{r.h.s.}, z^j \rangle_{\mu(t)} = 0, \quad j = 0, \ldots, n-1,$$

which yields orthogonality. \qed

The formula (1.6) expresses monic polynomials obtained by adding one point mass to an arbitrary measure at any location. One can try to iterate it to get the optimal measure $d\mu^*$. That, however, leads to a very complicated analysis.
1.2. The regime of small $n$-dependent $\delta$. One can make a trivial observation that if $\mu$ is any positive measure (not necessarily a probability one) and $\phi_n(z, \mu)$ is the corresponding orthonormal polynomial, then

$$\phi_n(z, \alpha \mu) = \alpha^{-1/2} \phi_n(z, \mu)$$

for every $\alpha > 0$. The monic orthogonal polynomials, though, stay unchanged

$$\Phi_n(z, \alpha \mu) = \Phi_n(z, \mu).$$

Now, consider the modification of the problem: we define

$$\widetilde{M}_{n, \delta} = \sup_{\mu' \geq \delta/(2\pi)} \| \phi_n(z, \mu) \|_{L^\infty(T)} = \sup_{\mu' \geq \delta/(2\pi)} | \phi_n(1, \mu) |;$$

i.e., we drop the requirement for the measure $\mu$ to be a probability measure. In this case, the upper estimate for $\widetilde{M}_{n, \delta}$ stays the same and the proof of $\widetilde{M}_{n, \delta} \leq \sqrt{n+1}/\delta$ is identical. It turns out that the sharp lower bound can easily be obtained in this case.

**Theorem 1.3.** We have

$$\widetilde{M}_{n, \delta} = \sqrt{\frac{n+1}{\delta}}.$$

**Proof.** Consider

$$d\sigma = \frac{\delta}{2\pi} d\theta + \sum_{k=1}^n m_k \delta \theta_k , \quad \theta_k = \frac{k}{n+1} 2\pi , \quad k = 1, \ldots, n.$$

We assume that all $m_k \geq 0$. Consider

$$\Pi_n(z) = \prod_{k=1}^n (z - \varepsilon_k) , \quad \varepsilon_k = e^{i\theta_k}.$$

One gets $\Pi_n(z) = 1 + z + \cdots + z^n$, $||\Pi_n||^2_{L^2(T, \sigma)} = \delta(n+1)$. We define now

$$\Phi_n = \Pi_n + Q_{n-1},$$

where $Q_{n-1}(z) = q_{n-1}z^{n-1} + \cdots + q_1z + q_0$ is chosen to guarantee the orthogonality $\langle \Phi_n, z^j \rangle_\sigma = 0$, $j = 0, \ldots, n-1$. Suppose that $m_k = m$ for all $k$. Then, we have the following equations:

$$\delta + \delta q_j + m \sum_{l=0}^{n-1} q_l \sum_{k=1}^n \varepsilon^{l-j}_k = 0, \quad j = 0, \ldots, n-1.$$

Then, since

$$\sum_{k=0}^n \varepsilon_d^k = 0, \quad d \in \{-n, \ldots, -1, 1, \ldots, n\},$$

we get

$$\delta + \delta q_j + m(n+1)q_j - m \sum_{l=0}^{n-1} q_l = 0, \quad j = 0, \ldots, n-1,$$

and

$$q_j = -\frac{\delta}{\delta + m}, \quad j = 0, \ldots, n-1.$$
Thus,
\[
\Phi_n(z) = \Phi_n(z, \sigma) = 1 + \cdots + z^n - \frac{\delta}{\delta + m} (1 + \cdots + z^{n-1}) = \frac{m}{\delta + m} \Pi_n(z) + \frac{\delta}{\delta + m} z^n.
\]

Now, we have
\[
\|\Phi_n\|_{L^\infty(T)} = \Phi_n(1, \sigma) = n + 1 - \frac{\delta}{\delta + m} n = 1 + \frac{mn}{\delta + m}
\]
and
\[
\|\Phi_n\|_{L^2(T, \sigma)}^2 = \delta \left( 1 + \frac{m^2 n}{(\delta + m)^2} \right) + \frac{\delta^2 nm}{(\delta + m)^2} = \delta \left( 1 + \frac{mn}{\delta + m} \right).
\]
For the orthonormal polynomial,
\[
\phi_n(1, \sigma) = \frac{\Phi_n(1, \sigma)}{\|\Phi_n\|_{L^2(T, \sigma)}}.
\]
For fixed \(n\), this gives
\[
\lim_{m \to \infty} \|\phi_n\|_{L^\infty(T)} = \sqrt{(n + 1)/\delta}.
\]

Remark. This theorem has the following implication for our original problem. Suppose we consider the class \(S_\delta\) but \(\delta\) is small in \(n\). Then, \((1.7)\) gives
\[
M_{n, \delta} \asymp \sqrt{n}.
\]

Thus, for \(\delta\) small in \(n\), the upper bound for \(M_{n, \delta}\) is sharp. If one takes \(m_n = 1/n\) in the proof above to make the total mass finite, the polynomials \(\phi_n\) are bounded in \(n\) as \(\delta \sim 1\).

2. The proof of Theorem 0.3: The case of small fixed \(\delta\)

2.1. Lower bounds: Fixed \(\delta\) and \(n\). In this section, we prove the sharp lower bound for small fixed \(\delta\). The main result is the following Theorem.

**Theorem 2.1.** There is \(\delta_0 \in (0, 1)\) such that
\[
M_{n, \delta} \frac{n+1}{\delta_n} (1 + o(1)),
\]
where
\[
\delta_n = \frac{C}{nm_n}, \quad m_n \to +\infty, \quad \text{as} \quad n \to \infty.
\]

Thus, for \(\delta\) small in \(n\), the upper bound for \(M_{n, \delta}\) is sharp. If one takes \(m_n = 1/n\) in the proof above to make the total mass finite, the polynomials \(\phi_n\) are bounded in \(n\) as \(\delta \sim 1\).

2.1. Notation and basics from the theory of polynomials orthogonal on the circle.

We start by introducing some notation and recalling the relevant facts from the theory of polynomials orthogonal on the unit circle.

The following trivial lemma will be needed later (see, e.g., [21], page 108).

**Lemma 2.1.** Let \(n \geq 1\). If a polynomial \(Q\) of degree at most \(n\) has all zeroes outside \(D\), then \(D_n(z) = Q(z) + Q^*(z)\) has all (exactly \(n\)) zeroes on the unit circle. Here the *-transform is of order \(n\).
Proof. We have
\[ D_n(z) = Q \left( 1 + \frac{Q^*}{Q} \right), \quad z \in \mathbb{D}. \]
The first factor has no zeroes in \( \mathbb{D} \). In the second one, \( Q^*/Q \) is a Blaschke product (indeed, \(|Q^*/Q| = 1 \) on \( \mathbb{T} \)). So, \( 1 + \frac{Q^*}{Q} \) is holomorphic in \( \mathbb{D} \), continuous up to the boundary, and its boundary values belong to the circle with its center at \( z = 1 \) and radius 1. Thus,
\[ \text{Re} \left( 1 + \frac{Q^*}{Q} \right) \geq 0. \]
Therefore,
\[ \text{either } \text{Re} \left( 1 + \frac{Q^*(z)}{Q(z)} \right) > 0 (z \in \mathbb{D}) \text{ or } 1 + \frac{Q^*(z)}{Q(z)} \equiv 0. \]
The last condition implies \( Q = -Q^* \), so \( Q \neq 0 \) on \( \overline{\mathbb{D}} \) by the assumption of the lemma and \( Q \neq 0 \) on \( \overline{\mathbb{C}} \setminus \mathbb{D} \) because it is equal to \(-Q^*\). Then, \( Q \neq 0 \) on \( \overline{\mathbb{C}} \) and so \( Q \equiv \text{const} \). Therefore, \( Q^* = -Q \equiv \text{const} \). This is possible for \( n = 0 \) only. Finally,
\[ 1 + \frac{Q^*}{Q} \]
does not have zeroes in \( \mathbb{D} \). Since \( D_n \) is invariant under the \(*\)-transform, it has the following property: \( D_n(w) = 0 \) implies \( D_n(\overline{w}^{-1}) = 0 \). Therefore, \( D_n \) has no zeroes in \(|z| > 1\) as well.

One can actually show that \( D_n \) has the degree \( n \) under the assumptions of the lemma. Indeed, if \( D_n(z) \neq 0 \), \( z \in \mathbb{D} \), then \( \text{Var arg} \ D_n|_{r \mathbb{T}} = 0 \), \( r < 1 \). Therefore, \( \text{Var arg} \ D_n^*|_{\frac{1}{2}\mathbb{T}} = 2\pi n \implies \deg(D_n^*) \geq n \). But \( D_n^* = D_n \). \( \square \)

We will be working mostly with the orthonormal polynomials \( \phi_n \) and the corresponding \( \phi_n^* \). It is well known [25] that all zeroes of \( \phi_n \) are inside \( \mathbb{D} \), and thus \( \phi_n^* \) has no zeroes in \( \overline{\mathbb{D}} \). However, we also need to introduce the second kind of polynomials \( \psi_n \) along with the corresponding \( \psi_n^* \). Let us recall [25, page 57] that
\[ \begin{cases} \phi_{n+1} = \rho_n^{-1}(z\phi_n - \gamma_n \phi_n^*), & \phi_0 = \sqrt{1/|\mu|} = 1 \\ \phi_n^* = \rho_n^{-1}(\phi_n^* - \gamma_n z\phi_n), & \phi_0^* = \sqrt{1/|\mu|} = 1 \end{cases} \quad \text{(probability case)} \]
and the second kind of polynomials satisfies the recursion with Schur parameters \(-\gamma_n\), i.e.,
\[ \begin{cases} \psi_{n+1} = \rho_n^{-1}(z\psi_n + \gamma_n \psi_n^*), & \psi_0 = \sqrt{|\mu|} = 1 \\ \psi_n^* = \rho_n^{-1}(\psi_n^* + \gamma_n z\psi_n), & \psi_0^* = \sqrt{|\mu|} = 1 \end{cases}. \]
The following Bernstein-Szegö approximation result is valid.

**Theorem 2.2.** Suppose \( d\mu \) is a probability measure and \( \{\phi_j\} \) and \( \{\psi_j\} \) are the corresponding orthonormal polynomials of the first and second kinds, respectively. Then, for any \( N \), the function
\[ F_N(z) = \frac{\psi_N^*(z)}{\phi_N^*(z)} = \int_{\mathbb{T}} C(z, e^{i\theta})d\mu_N(\theta), \quad d\mu_N(\theta) = \frac{d\theta}{2\pi|\phi_N(e^{i\theta})|^2} = \frac{d\theta}{2\pi|\phi_N^*(e^{i\theta})|^2}. \]
has the first $N$ Taylor coefficients identical to the Taylor coefficients of the function
\[ F(z) = \int_T C(z, e^{i\theta}) d\mu(\theta) . \]

In particular, the polynomials \( \{\phi_j\} \) and \( \{\psi_j\} \), \( j \leq N \) are the orthonormal polynomials of the first and second kinds for the measure \( d\mu_N \).

We also need the following lemma.

**Lemma 2.2.** The polynomial \( P_n(z) \) of degree \( n \) is the orthonormal polynomial for a probability measure with infinitely many growth points if and only if
1. \( P_n(z) \) has all \( n \) zeroes inside \( \mathbb{D} \) (counting the multiplicities).
2. The normalization conditions
\[ \int_{\mathbb{T}} \frac{d\theta}{2\pi |P_n(e^{i\theta})|^2} = 1 , \quad \text{coeff}(P_n, n) > 0 , \]
are satisfied.

Now, we are ready to formulate the main result of this section.

2.1.2. The reduction of the problem: Decoupling lemma. The proof of the Theorem 2.1 will be based on the following result.

**Lemma 2.3** (the decoupling lemma). To prove \((2.1)\), it is sufficient to find a polynomial \( \phi_n^* \) and a Caratheodory function \( \tilde{F} \) which satisfy the following properties:
1. \( \phi_n^*(z) \) has no zeroes in \( \mathbb{D} \).
2. Normalization on the size and “rotation”
\[ \int_{\mathbb{T}} |\phi_n^*(z)|^{-2} d\theta = 2\pi , \quad \phi_n^*(0) > 0 . \]
3. Large uniform norm, i.e.,
\[ |\phi_n^*(1)| \sim \sqrt{n} . \]
4. \( \tilde{F} \in C^\infty(\mathbb{T}) \), \( \text{Re} \tilde{F} > 0 \) on \( \mathbb{T} \), and
\[ \frac{1}{2\pi} \int_{\mathbb{T}} \text{Re} \tilde{F}(e^{i\theta}) d\theta = 1 . \]
5. Moreover,
\[ |\phi_n^*(z)| + |\tilde{F}(z)(\phi_n(z) - \phi_n^*(z))| < C_1(\delta) \left( \text{Re} \tilde{F}(z) \right)^{1/2} \]
uniformly in \( z \in \mathbb{T} \).

**Proof.** By Lemma 2.2, the first two conditions guarantee that \( \phi_n(z) \) is an orthonormal polynomial of some probability measure. It also determines the first \( n \) Schur parameters: \( \gamma_0, \ldots, \gamma_{n-1} \). The third one gives the necessary growth. Next, let us show that the fourth and fifth conditions are sufficient for the existence of a measure \( \sigma \in S_\delta \) for which \( \phi_n \) is the \( n \)th orthonormal polynomial.

By the fourth condition, \( \tilde{F} \) defines the probability measure \( \tilde{\sigma} \), which is purely absolutely continuous and has positive smooth density \( \tilde{\sigma}' \) given by
\[ \tilde{\sigma}'(\theta) = \frac{\text{Re} \tilde{F}(e^{i\theta})}{2\pi} . \]
Denote its Schur parameters by \( \{ \gamma_j \} \), \( j = 0, 1, \ldots \), and the orthonormal polynomials of the first and second kinds by \( \{ \phi_j \} \) and \( \{ \psi_j \} \), \( j = 0, 1, \ldots \), respectively. Notice that the normalization condition for \( \tilde{\sigma} \) implies \( \phi_0 = \tilde{\psi}_0 = 1 \). By Baxter’s theorem [25] we have \( \gamma_j \in \ell^1 \) (in fact, the decay is much stronger, but \( \ell^1 \) is enough for our purposes). Then, let us consider the probability measure \( \sigma \) which has the following Schur parameters:

\[
\gamma_0, \ldots, \gamma_{n-1}, \tilde{\gamma}_0, \tilde{\gamma}_1, \ldots
\]

We will show that this measure satisfies Steklov’s condition. Denote

\[
(2.8) \quad \gamma_n = \tilde{\gamma}_0, \gamma_{n+1} = \tilde{\gamma}_1, \ldots
\]

The Baxter theorem implies that \( \sigma \) is purely absolutely continuous (a.c.), \( \sigma' \) belongs to Wiener’s class \( W(\mathbb{T}) \), and \( \sigma' \) is positive on \( \mathbb{T} \). The first \( n \) orthonormal polynomials corresponding to the measure \( \sigma \) will be \( \{ \phi_j \} \), \( j = 0, \ldots, n - 1 \). Let us compute the polynomials \( \phi_j \) and \( \psi_j \), orthonormal with respect to \( \sigma \), for the indexes \( j > n \). Since the second kind of polynomials corresponds to the Schur parameters \( \{-\gamma_j\} \) (see (2.3)), the recursion can be rewritten in the following matrix form:

\[
(2.9) \quad \begin{pmatrix} \phi_{n+m} \\ \phi_{n+m} \end{pmatrix} = \begin{pmatrix} A_m & B_m \\ C_m & D_m \end{pmatrix} \begin{pmatrix} \phi_n \\ \psi_n \end{pmatrix},
\]

where \( A_m, B_m, C_m, D_m \) satisfy

\[
\begin{pmatrix} A_m & B_m \\ C_m & D_m \end{pmatrix} = \frac{1}{\tilde{\rho}_0 \cdots \tilde{\rho}_{m-1}} \begin{pmatrix} z & -\gamma_{m-1} \\ -z\gamma_{m-1} & 1 \end{pmatrix} \cdots \begin{pmatrix} z & -\gamma_0 \\ -z\gamma_0 & 1 \end{pmatrix}
\]

and thus depend only on \( \gamma_n, \ldots, \gamma_{n+m-1} \) (i.e., \( \gamma_0, \ldots, \gamma_{m-1} \) by (2.8)). Moreover, we have

\[
\begin{pmatrix} \tilde{\phi}_m \\ \tilde{\psi}_m \end{pmatrix} = \begin{pmatrix} A_m & B_m \\ C_m & D_m \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix}.
\]

Thus, \( A_m = (\tilde{\phi}_m + \tilde{\psi}_m)/2 \), \( B_m = (\tilde{\phi}_m - \tilde{\psi}_m)/2 \), \( C_m = (\tilde{\phi}_m^* - \tilde{\psi}_m^*)/2 \), \( D_m = (\tilde{\phi}_m^* + \tilde{\psi}_m^*)/2 \), and their substitution into (2.9) yields

\[
(2.10) \quad 2\phi_{n+m}^* = \phi_n(\tilde{\phi}_m^* - \tilde{\psi}_m^*) + \phi_m^*(\tilde{\phi}_m^* + \tilde{\psi}_m^*) = \tilde{\phi}_m^*(\phi_n + \phi_m^* + \tilde{F}_m(\phi_m^* - \phi_n))
\]

where

\[
\tilde{F}_m(z) = \frac{\tilde{\psi}_m^*(z)}{\phi_m^*(z)}.
\]

Since \( \{ \gamma_j \} \in \ell^1 \) and \( \{ \gamma_j \} \in \ell^1 \), we have [25, page 225]

\[
\tilde{F}_m \to \tilde{F} \text{ as } m \to \infty \text{ and } \phi_j^* \to \Pi, \tilde{\phi}_j^* \to \tilde{\Pi} \text{ as } j \to \infty
\]

uniformly on \( \mathbb{D} \). The functions \( \Pi \) and \( \tilde{\Pi} \) are the Szegő functions of \( \sigma \) and \( \tilde{\sigma} \), respectively; i.e., they are the outer functions in \( \mathbb{D} \) that give the factorizations

\[
(2.11) \quad |\Pi|^{-2} = 2\pi \sigma', \quad |\tilde{\Pi}|^{-2} = 2\pi \tilde{\sigma}'.
\]

In (2.10), send \( m \to \infty \) to get

\[
(2.12) \quad 2\Pi = \tilde{\Pi}(\phi_n + \phi_m^* + \tilde{F}(\phi_m^* - \phi_n)).
\]
Thus, the first formula in (2.11) shows that for the sufficiently regular measures, Steklov’s condition \( \sigma' \geq \delta/(2\pi) \) is equivalent to

\[
|\Pi(\phi_n + \phi_n^* + \tilde{F}(\phi_n^* - \phi_n))| \leq \frac{2}{\sqrt{\delta}}, \quad z = e^{i\theta} \in \mathbb{T}.
\]

Since \( |\phi_n| = |\phi_n^*| \) on \( \mathbb{T} \), we have

\[
|\Pi(\phi_n + \phi_n^* + \tilde{F}(\phi_n^* - \phi_n))| \leq 2|\Pi| \left( |\phi_n^*| + |\tilde{F}(\phi_n^* - \phi_n)| \right)
\]

\[
< 2C_1(\delta)|\Pi| \left( \text{Re} \tilde{F} \right)^{1/2} = 2C_1(\delta)
\]

due to (2.6), (2.7), and the second formula in (2.11). Thus, to guarantee (2.13), we only need to take \( C_1(\delta) = \delta^{-1/2} \) in (2.6). In this section, we assume \( \delta \) to be fixed so the exact formulas for \( C(\delta) \) and \( C_1(\delta) \) will not be needed.

**Proof of Theorem 2.1** The proof will be based on the decoupling lemma and will contain two parts. In the first one, we will make the choice for \( \phi_n^* \), \( \tilde{F} \) and study their basic properties to check conditions (1), (3)–(5) of the decoupling lemma. In the second part, we will verify the normalization condition, i.e., condition (2).

2.1.3. The choice of parameters. In what follows, we take \( \varepsilon_n = n^{-1} \).

1. The choice of \( \tilde{F} \). Consider two parameters: \( \alpha \in (1/2, 1) \) and \( \rho \in (0, \rho_0) \) where \( \rho_0 \) is sufficiently small. Let us emphasize that these parameters are fixed and will not be changed in the estimates below; however, many constants in these inequalities will actually depend on them. We do not trace this dependence here.

Take

\[
\tilde{F}(z) = \tilde{C}_n \left( \rho(1 + \varepsilon_n - z)^{-1} + (1 + \varepsilon_n - z)^{-\alpha} \right),
\]

where the positive normalization constant \( \tilde{C}_n \) will be chosen later. We have two terms inside the brackets. The first one gives the right growth at point \( z = 1 \): \( (1 + \varepsilon_n - 1)^{-1} = n \) and this choice is motivated by conditions (3) and (5) of the decoupling lemma. The role of the second term will be explained later.

We will need more information on \( \tilde{F} \). Clearly \( \tilde{F} \) is smooth and has a positive real part in \( \mathbb{T} \). Notice that for \( z = e^{i\theta} \in \mathbb{T} \) and \( |\theta| \ll 1 \), we have

\[
1 + \varepsilon_n - z = \varepsilon_n + \frac{\theta^2}{2} - i\theta + O(|\theta|^3),
\]

\[
|1 + \varepsilon_n - z|^2 = \left( \varepsilon_n + \frac{\theta^2}{2} + O(|\theta|^3) \right)^2
\]

\[
+ \left( -\theta + O(|\theta|^3) \right)^2 \varepsilon_n^2 + \theta^2 + \varepsilon_n \theta^2 + O(|\theta|^3).
\]

Since \( w^{-1} = \frac{|w|}{|w|^2} \), we obtain

\[
(1 + \varepsilon_n - z)^{-1} = \frac{\varepsilon_n + \frac{\theta^2}{2} + i\theta + O(|\theta|^3)}{\varepsilon_n^2 + \theta^2 + \varepsilon_n \theta^2 + O(|\theta|^3)} = \varepsilon_n + \frac{i\theta}{\varepsilon_n + \theta^2} + O\left( \frac{\theta^2}{\varepsilon_n^2 + \theta^2} \right).
\]

The last equality can be verified directly by subtraction. So,

\[
\tilde{F}(e^{i\theta}) = \tilde{C}_n \left( \rho \varepsilon_n + \frac{\rho \theta}{\varepsilon_n + \theta^2} + i \frac{\rho \theta}{\varepsilon_n + \theta^2} + (1 + \varepsilon_n - z)^{-\alpha} + O\left( \frac{\rho \theta^2}{\varepsilon_n^2 + \theta^2} \right) \right).
\]
We have
\begin{align}
(1 + \varepsilon_n - e^{i\theta})^{-\alpha} &= \left((1 + \varepsilon_n - \cos \theta)^2 + \sin^2 \theta\right)^{-\alpha/2} \exp(-i\alpha \Gamma_n(\theta)), \\
\Gamma_n(\theta) &= -\arctan \left(\frac{\sin \theta}{1 + \varepsilon_n - \cos \theta}\right) \in (-\pi/2, \pi/2).
\end{align}

The following bound is true:
\begin{align}
\left\| \frac{\rho \varepsilon_n}{\varepsilon_n^2 + \theta^2} + |(1 + \varepsilon_n - e^{i\theta})^{-\alpha}| + O\left(\frac{\rho \theta^2}{\varepsilon_n^2 + \theta^2}\right) \right\|_{L^1[-\pi, \pi]} &\sim 1
\end{align}
uniformly in \(n\). Then, for every fixed \(v > 0\), we have
\begin{align}
\rho(1 + \varepsilon_n - z)^{-1} + |(1 + \varepsilon_n - z)^{-\alpha} - \rho(1 - z)^{-1} + (1 - z)^{-\alpha}|, \quad n \to \infty,
\end{align}
uniformly in \(\{z = e^{i\theta}, |\theta| > v\}\). Since
\begin{align}
\int_{|\theta| > v} \Re \left(\rho(1 - e^{i\theta})^{-1} + (1 - e^{i\theta})^{-\alpha}\right) d\theta &\sim 1,
\end{align}
we can choose \(\tilde{C}_n\) to guarantee (2.5) and then \(\tilde{C}_n \sim 1\) uniformly in \(n\).

Consider the formulas (2.15) and (2.16). They yield
\begin{align}
|\tilde{F}| &\sim \varepsilon_n^{-1} = n \quad \text{for } |\theta| < \varepsilon_n
\end{align}
and
\begin{align}
|\tilde{F}| &\sim |\theta|^{-1} \quad \text{for } |\theta| > \varepsilon_n.
\end{align}

Indeed, in the last inequality, the upper bound
\begin{align}
|\tilde{F}| \lesssim |\theta|^{-1}
\end{align}
is immediate. For the lower bound,
\begin{align}
|\tilde{F}| &\geq |\Im \tilde{F}| = \left|\frac{\rho \sin \theta}{(1 + \varepsilon_n - \cos \theta)^2 + \sin^2 \theta} \right.
+ \left((1 + \varepsilon_n - \cos \theta)^2 + \sin^2 \theta\right)^{-\alpha/2} \sin \left(\alpha \arctan \frac{\sin \theta}{1 + \varepsilon_n - \cos \theta}\right)\right|.
\end{align}

These terms have the same signs, so
\begin{align}
|\Im \tilde{F}| &\geq \left|\frac{\rho \sin \theta}{(1 + \varepsilon_n - \cos \theta)^2 + \sin^2 \theta} \right| = \left|\frac{\rho \sin \theta}{2(1 + \varepsilon_n)(1 - \cos \theta) + \varepsilon_n^2}\right|
\geq |\theta|^{-1}, \quad \varepsilon_n < |\theta| < \pi/2.
\end{align}

For \(\theta : |\theta| > \pi/2\), the estimate
\begin{align}
|\tilde{F}| \sim |\theta|^{-1}
\end{align}
is a trivial corollary of (2.19).
2. The choice of $\phi_n^*$. Let $\phi_n^*$ be chosen as follows:

\begin{equation}
\phi_n^*(z) = C_n f_n(z), \quad f_n(z) = P_m(z) + Q_m(z) + Q_m^*(z),
\end{equation}

where $P_m$ and $Q_m$ are certain polynomials of degree

\begin{equation}
m = [\delta_1 n],
\end{equation}

where $\delta_1$ is small and will be specified later. Notice here that $Q_m^*$ is defined by applying the $n$th order star operation. The constant $C_n$ will be chosen in such a way that

\[ \int_{-\pi}^{\pi} |\phi_n^*|^{-2} d\theta = 2\pi \]

(i.e., (2.24) is satisfied). To prove the theorem, we only need to show that

\begin{equation}
C_n = \left( \frac{1}{2\pi} \int_{-\pi}^{\pi} |f_n|^{-2} d\theta \right)^{1/2} \sim 1
\end{equation}

uniformly in $n$ and that $f_n$ satisfies the other conditions of the decoupling lemma.

The choice of $\phi_n^*$ is motivated by the following observation. The estimate (2.0) requires

\[ |\tilde{F}(z)(\phi_n(z) - \phi_n^*(z))| < C_1(\delta) \left( \text{Re} \, \tilde{F}(z) \right)^{1/2}, \quad z \in \mathbb{T}. \]

Since $|F(z)|$ is much larger than $\text{Re} \, \tilde{F}(z)$ around $z = 1$, the point of growth, the factor $\phi_n - \phi_n^*$ should provide some cancellation. The sum of the second and the third terms in (2.22), the polynomial $Q_m + Q_m^*$ has degree $n$ and is symmetric so it drops out in $\phi_n - \phi_n^*$. However, it has zeroes on $\mathbb{T}$ due to Lemma 2.1 and thus cannot be a good choice for $\phi_n^*$ due to violation of conditions (1) and (2) in the decoupling lemma. $P_m$, the first term in (2.22), will be chosen to achieve a certain balance. It will be small around $z = 1$, and it will push the zeroes of $Q_m + Q_m^*$ away from $\mathbb{D}$ to guarantee (2.4).

Consider the Fejer kernel

\begin{equation}
\mathcal{F}_m(\theta) = \frac{1}{m} \sin^2(m\theta/2) = \frac{1}{m} \frac{1 - \cos(m\theta)}{1 - \cos(\theta)}, \quad \mathcal{F}_m(0) = m,
\end{equation}

and the Taylor approximation to the function $(1 - z)^{-\alpha}$, i.e.,

\[ R_{(k, \alpha)}(z) = 1 + \sum_{j=1}^{k} d_j z^j \]

(see the appendix for the detailed discussion). We define $Q_m$ as an analytic polynomial without zeroes in $\mathbb{D}$ which gives Fejer-Riesz factorization

\begin{equation}
|Q_m(z)|^2 = \mathcal{G}_m(\theta) + |R_{(m, \alpha/2)}(e^{i\theta})|^2,
\end{equation}

\begin{equation}
\mathcal{G}_m(\theta) = \mathcal{F}_m(\theta) + \frac{1}{2} \mathcal{F}_m \left( \theta - \frac{\pi}{m} \right) + \frac{1}{2} \mathcal{F}_m \left( \theta + \frac{\pi}{m} \right).
\end{equation}

Clearly, the right hand side of (2.26) is a positive trigonometric polynomial of degree $m$ so this factorization is possible and $Q_m$ is unique up to a unimodular factor. We choose this factor in such a way that $Q_m(0) > 0$. Since $Q_m$ is an outer function, we have the following canonical representation (see [9], page 24):

\begin{equation}
Q_m(z) = \exp \left( \frac{1}{2\pi} \int_{-\pi}^{\pi} C(z, e^{i\theta}) \ln |Q_m(e^{i\theta})| d\theta \right), \quad |z| < 1.
\end{equation}
Notice that $Q_m^*$ is a polynomial of degree $n$ with a positive leading coefficient. Since $|Q_m(e^{i\theta})|$ is even in $\theta$, this representation shows that $\mathcal{H}(z) = \ln Q_m(z)$ is analytic in $\mathbb{D}$ and has real Taylor coefficients (indeed, $\mathcal{H}(\bar{z}) = \mathcal{H}(z)$). That, on the other hand, implies that $Q_m(z) = e^{\mathcal{H}(z)}$ has real coefficients as well.

For $P_m$, we take
\begin{equation}
(2.29) \quad P_m(z) = Q_m(z)(1 - z)(1 + 0.1R_{(m, -(1-\alpha))}(z)) \tag{2.29}
\end{equation}
and $\deg P_m = 2m + 1 < n$ by the choice of small $\delta_1$. Consequently, $\deg \phi^*_n = n$.

Now that we have chosen $\tilde{F}$ and $\phi^*_n$, it is left to show that they satisfy the conditions of the decoupling lemma. The second term in (2.14) and the structure of (2.29) will become important in what follows.

1. $f_n$ has no zeroes in $\overline{\mathbb{D}}$. For $f_n$, we can write
\begin{equation}
(2.30) \quad f_n = Q_m(z) \left( (1 - z)(1 - 0.1R_{(m, -(1-\alpha))}(z)) + 1 + z^n e^{-2i\phi} \right), \quad z \in \mathbb{T},
\end{equation}
where
\[ e^{-2i\phi} = \frac{Q_m(e^{i\theta})}{Q_m(e^{i\theta})} \]
so $\phi$ is an argument of $Q_m$. The polynomial $Q_m$ has no zeros in $\mathbb{D}$, and
\begin{equation}
(2.31) \quad (1 - z)(1 - 0.1R_{(m, -(1-\alpha))}(z)) + 1 + \frac{Q^*_m}{Q_m}
\end{equation}
is analytic in $\mathbb{D}$ and has a positive real part. Indeed,
\[ \Re \left( 1 + \frac{Q^*_m}{Q_m} \right) \geq 0, \quad z \in \mathbb{T}, \]
since $|Q_m| = |Q^*_m|$.

Since $Q_m$ has real coefficients, $Q_m(1)$ is real. Furthermore, since $Q_m(0) > 0$, $Q_m$ is real at the real line, $Q_m \neq 0$ in $\mathbb{D}$, and then $Q_m(1) > 0$. So $\phi(0) = 0$ and
\[ \Re \left( 1 + \frac{Q^*_m}{Q_m} \right) = 2, \quad z = 1. \]

For the first term in (2.31), we have
\begin{equation}
(2.32) \quad \Re \left[ (1 - z)(1 - 0.1R_{(m, -(1-\alpha))}(z)) \right] = (1 - \cos \theta)(1 - 0.1X) - 0.1Y \sin \theta,
\end{equation}
where
\[ X = \Re R_{(m, -(1-\alpha))}, \quad Y = \Im R_{(m, -(1-\alpha))}. \]

Notice that
\begin{equation}
(2.33) \quad |R_{(m, -(1-\alpha))}| < 2 \quad \text{for } z \in \mathbb{D}.
\end{equation}
So $|X| < 2$ in $\mathbb{D}$ as well. The function $Y$ is odd in $\theta$ and $Y(\theta) < 0$ for $\theta \in (0, \pi)$ (as follows from Lemma 4.5 in Appendix A for small $\theta$; see 4, Theorem 7.3.5, for the general case). Thus, the function $f_n(z)$ has a positive real part on $\mathbb{T}$ and, in particular, has no zeroes in $\mathbb{D}$. We conclude then that $\phi^*_n$ has no zeroes in $\mathbb{D}$.

2. The growth at $z = 1$. The formula (2.30) implies
\[ f_n(1) = 2Q_m(1). \]

Then, (2.25) and (2.26) yield
\[ |f_n(1)| \gtrsim \sqrt{m} \sim \sqrt{n} \]
due to (2.28).
3. Steklov’s condition. We need to check (2.3) with \( \phi_n^* \) replaced by \( f_n \). From (2.26) and (2.30), we get

\[
|f_n|^2 \lesssim |Q_m|^2 = G_m(\theta) + |R_{(m, \alpha/2)}(e^{i\theta})|^2.
\]

Lemma 4.3 implies

\[
|R_{(m, \alpha/2)}(e^{i\theta})|^2 \lesssim (\varepsilon + |\theta|)^{-\alpha} \lesssim (\varepsilon_n + |\theta|)^{-\alpha}.
\]

The exact form of the Fejér’s kernel (2.25) gives

\[
G_m(\theta) \lesssim m^2 \theta^2 + 1 \lesssim \frac{n}{\varepsilon^2_n + \theta^2}.
\]

We have

\[
\Re \tilde{F} = \frac{\rho(1 + \varepsilon_n - \cos \theta)}{(1 + \varepsilon_n - \cos \theta)^2 + \sin^2 \theta} + \left( (1 + \varepsilon_n - \cos \theta)^2 + \sin^2 \theta \right)^{-\alpha/2} \cos \left( \alpha \arctan \frac{\sin \theta}{1 + \varepsilon_n - \cos \theta} \right).
\]

Since \( \alpha < 1 \) and \( |\arctan(\cdot)| < \pi / 2 \), we get

\[
\Re \tilde{F} \sim \frac{\varepsilon_n}{\varepsilon^2_n + \theta^2} + \left( \varepsilon^2_n + \theta^2 \right)^{-\alpha/2}.
\]

The estimate

\[
\frac{\varepsilon^2_n}{\varepsilon^2_n + \theta^2} \lesssim \frac{1}{(\varepsilon^2_n + \theta^2)^{\alpha/2}},
\]

uniform in \( \theta \), implies

\[
\Re \tilde{F} \sim \frac{\varepsilon_n}{\varepsilon^2_n + \theta^2} + (\varepsilon^2_n + \theta^2)^{-\alpha/2}.
\]

Therefore,

(2.34) \[
|f_n| \lesssim |Q_m| \lesssim (\Re \tilde{F})^{1/2}.
\]

Then, for the second term in (2.36), we get

\[
|\tilde{F}(f_n - f_n^*)|^2 = |\tilde{F}(P_m - P_m^*)|^2 \lesssim |\tilde{F}(1 - z)|^2 |Q_m|^2.
\]

The uniform bounds

\[
|\tilde{F}(1 - z)| \lesssim 1, \quad |Q_m|^2 \lesssim \Re \tilde{F}
\]

together with (2.34) imply (2.6) with \( \phi_n \) replaced by \( f_n \).

2.1.4. Normalization: Checking condition (2) of the decoupling lemma. We only need to check now that

\[
\int_{\mathbb{T}} \frac{1}{|f_n|^2} \, d\theta \sim 1
\]

(see (2.24)). It is sufficient to consider \( \theta \in [0, \pi] \) as \( |f_n(e^{i\theta})| \) is even.

Our first goal is to obtain a convenient lower bound on \( |f_n|^2 \). Notice that (2.26) yields

\[
|Q_m(e^{i\theta})|^2 \geq |R_{(m, \alpha/2)}(e^{i\theta})|^2,
\]

and the Lemma 4.3 from Appendix A gives (we should use notation \( \beta = 1 - \alpha > 0 \) here)

\[
|f_n|^2 \gtrsim (m^{-1} + |\theta|)^{-\alpha} \left| (1 - z)(1 - 0.1R_{(m, -\beta)}(z)) + 1 + z^n e^{2i\theta} \right|^2.
\]
Then, the representation \((2.32)\) leads to
\[
(2.35) \quad \left| (1 - z)(1 - 0.1R(n, -\beta)(z)) + 1 + z^\alpha e^{2i\phi} \right|^2
= \left( (1 - \cos \theta)(1 - 0.1X) - 0.1Y \sin \theta + 1 + \cos(n\theta - 2\phi) \right)^2
+ \left( -0.1Y(1 - \cos \theta) - (1 - 0.1X) \sin \theta + \sin(n\theta - 2\phi) \right)^2.
\]

For the first term, we have
\[
(2.36) \quad (1 - \cos \theta)(1 - 0.1X) - 0.1Y \sin \theta + 1 + \cos(n\theta - 2\phi) \geq -0.1Y \sin \theta \gtrsim \theta^2 - \alpha,
\]
where the last inequality follows from Lemma \([4.5]\).

Thus,
\[
(2.37) \quad |f_n|^2 \gtrsim (m^{-1} + |\theta|)^{-\alpha} \left[ (\theta^2 - \alpha)^2 + (\Psi(\theta) + \sin(n\theta - 2\phi))^2 \right],
\]
where
\[
\Psi = \text{Im} \left( (1 - z)(1 - 0.1R(n, -\beta)(z)) \right) = -0.1Y(1 - \cos \theta) - (1 - 0.1X) \sin \theta.
\]

In what follows, we will control \(\Psi\) and \(\phi\) to analyze \(\Psi(\theta) + \sin(n\theta - 2\phi)\) in \((2.37).\)

We will locate the zeroes \(\{\theta_j\}\) of this highly oscillatory function and will show that away from these points the normalization condition is easily satisfied. More delicate analysis will be needed to integrate \(|f_n|^2\) over small neighborhoods of \(\{\theta_j\}\).

To bound \(|\Psi(\theta)|\), we use Lemma \([4.6]\) and \((2.33)\). Indeed,
\[
|\Psi'(\theta)| = \left| \text{Im} \frac{d}{d\theta} \left[ (1 - z)(1 - 0.1R(n, -\beta)(z)) \right] \right|
\leq \left| (1 - 0.1R(n, -\beta)(e^{i\theta})) \right| + 0.1 \left| (1 - e^{i\theta}) \frac{d}{d\theta} R(n, -\beta)(e^{i\theta}) \right|
\leq (1 + 0.1 \cdot 2) + 0.1 \cdot 2|\theta| \cdot O \left( \max \left( \frac{1}{n}, |\theta| \right)^{\beta - 1} \right) = O(1).
\]

Then,
\[
(2.38) \quad |\Psi'(\theta)| \lesssim 1
\]
uniformly in \(n\). This estimate and \(\Psi(0) = 0\) imply
\[
(2.39) \quad |\Psi(\theta)| \lesssim |\theta|
\]
by integration.

For the phase \(\phi\), we have \(\phi(0) = 0\) and
\[
|\phi'(\theta)| \lesssim m,
\]
where the last inequality is proved in Appendix B. Since we have the derivative of \(\phi\) under control,
\[
(2.40) \quad (n\theta - 2\phi(\theta))' = n + O(\delta_1 n).
\]

By making \(\delta_1\) small, we can make sure that the function \(n\theta - 2\phi(\theta)\) is monotonically increasing and
\[
(2.41) \quad n/2 < (n\theta - 2\phi(\theta))' < 2n.
\]

To study the zeroes \(\{\theta_j\}\), we first introduce auxiliary points \(\{\hat{\theta}_j\}\). The monotonicity of \(n\theta - 2\phi(\theta)\) allows us to uniquely define \(\{\hat{\theta}_j\}\) as solutions to the equation
\[
(2.42) \quad n\hat{\theta}_j - 2\phi(\hat{\theta}_j) = \pi(j - \frac{1}{2}), \quad j = 0, \ldots, \lceil cn \rceil.
\]
Then, \( \sin(n\hat{\theta}_j - 2\phi(\hat{\theta}_j)) = (-1)^{j-1} \). On the other hand, from (2.41), one has
\[
(2.43) \quad \frac{(2j-1)\pi}{4n} < \hat{\theta}_j < \frac{2\pi j}{n} .
\]
By the estimate (2.39), we can choose some small positive constant \( c > 0 \) so that for \( j = 0, 1, \ldots, [cn] \) the expression \( \Psi(\theta) + \sin(n\theta - 2\phi(\theta)) \) changes the sign on \([\hat{\theta}_j, \hat{\theta}_{j+1}]\).

Indeed,
\[
(2.44) \quad (-1)^j \left[ \Psi(\hat{\theta}_j) + \sin(n\hat{\theta}_j - 2\phi(\hat{\theta}_j)) \right] = (-1)^j \left[ \Psi(\hat{\theta}_j) + (-1)^{j-1} \right] < |\Psi(\hat{\theta}_j)| - 1 = O \left( \frac{2\pi j}{n} \right) - 1 < 0 ;
\]
\[
(2.45) \quad (-1)^j \left[ \Psi(\hat{\theta}_{j+1}) + \sin(n\hat{\theta}_{j+1} - 2\phi(\hat{\theta}_{j+1})) \right] > 1 - |\Psi(\hat{\theta}_{j+1})| = 1 - O \left( \frac{2\pi j}{n} \right) > 0.
\]
Moreover, we require that \( c \) is chosen such that
\[
|\Psi(\hat{\theta}_j)| < \frac{1}{\sqrt{2}}, \quad j = 0, 1, \ldots, [cn],
\]
and that \( v \), defined as
\[
v = \hat{\theta}_{[cn]},
\]
is smaller than the parameter \( \theta \) from Lemmas 4.3, 4.4 and 4.5 in Appendix A. Now, let us show that there is the unique point \( \theta_j \) such that
\[
(2.46) \quad \theta_j \in [\hat{\theta}_j, \hat{\theta}_{j+1}] : \quad \Psi(\theta_j) + \sin(n\theta_j - 2\phi(\theta_j)) = 0 .
\]
The existence of such \( \theta_j \) is a simple corollary of continuity and sign change.

Note that the function \( \Xi(\theta) = n\theta - 2\phi(\theta) - \pi j \), restricted to the segment \([\hat{\theta}_j, \hat{\theta}_{j+1}]\), takes values from \([-\pi/2, \pi/2]\). So, for each \( \theta_j \) that satisfies (2.44), we have \( \sin(\Xi(\theta_j)) = (-1)^{j-1} \Psi(\theta_j) \) and
\[
(2.47) \quad n\theta_j - 2\phi(\theta_j) + (-1)^j \arcsin(\Psi(\theta_j)) = \pi j .
\]
If, for fixed \( j \), there are several solutions \( \theta_j \) to (2.44), then the derivative of the function
\[
n\theta - 2\phi(\theta) + (-1)^j \arcsin(\Psi(\theta))
\]
in the left hand side of (2.47) is non-positive for at least one of these \( \theta_j \). However, the lower estimate on the derivative reads
\[
n - 2\phi'(\theta_j) + \frac{(-1)^j \Psi'(\theta_j)}{\sqrt{1 - \Psi^2(\theta_j)}} > n - O(m) - \frac{O(1)}{\sqrt{1 - \frac{1}{2}}} > \frac{n}{2} ,
\]
which shows that \( \theta_j \) is unique.

Since \( |\Psi(\hat{\theta}_j)| < \frac{1}{\sqrt{2}} \), we have \( \arcsin(\Psi(\hat{\theta}_j)) < \frac{\pi}{4} \). Now, from (2.40), (2.42), and (2.45), one gets
\[
\theta_j - \hat{\theta}_j > \frac{1}{2n} \left( \frac{\pi}{2} - \frac{\pi}{4} \right), \quad \hat{\theta}_{j+1} - \theta_j > \frac{1}{2n} \left( \frac{\pi}{2} - \frac{\pi}{4} \right), \quad i.e.,
\]
\[
I_j = \left[ \theta_j - \frac{0.01}{n}, \theta_j + \frac{0.01}{n} \right] \subset [\hat{\theta}_j, \hat{\theta}_{j+1}] .
\]
If $\theta \in [\tilde{\theta}_j, \tilde{\theta}_{j+1}] \setminus I_j$, then

$$|(n\theta - 2\phi(\theta)) - (n\theta_j - 2\phi(\theta_j))| > \frac{n}{2} \cdot \frac{0.01}{n} > \frac{1}{200}. \quad (2.46)$$

The estimate for the integral over $I_0 = [0, 0.01n^{-1}]$ is easy since on that arc we have $|Q_m| \sim m$ (by (2.26) and

$$|f_n|^2 \gtrsim m \left( 1 + \cos(n\theta - 2\phi(\theta)) \right)^2$$

by (2.30), (2.36). The bound on the derivative of $\phi$ implies that $|f_n| \sim \sqrt{m}$ on $I_0$ so

$$\int_{I_0} |f_n|^{-2} d\theta \sim n^{-2}.$$

Let $\theta \in I_j$ and assume that some $\xi$ is located between $\theta_j$ and $\theta$. From the definition of $I_j$, we get $|\xi - \theta_j| < \frac{1}{100n}$. Therefore,

$$|n\xi - 2\phi(\xi) - \pi j| \leq |n\theta_j - 2\phi(\theta_j) - \pi j| + |n\xi - 2\phi(\xi) - (n\theta_j - 2\phi(\theta_j))|$$

$$\leq |\arcsin\Psi(\theta_j)| + 2n|\xi - \theta_j| \leq \frac{\pi}{4} + \frac{2}{100};$$

and

$$|\cos(n\xi - 2\phi(\xi))| \geq \cos\left( \frac{\pi}{4} + \frac{2}{100} \right) > \frac{1}{2} \quad (2.47)$$

So, for $\theta \in I_j$, $j \geq 1$, we have

$$|\Psi(\theta) + \sin(n\theta - 2\phi(\theta))|$$

$$= \left| \int_{\theta_j}^{\theta} \left( \Psi'(\xi) + \cos(n\xi - 2\phi(\xi))(n - 2\phi'(\xi)) \right) d\xi \right| \sim n|\theta - \theta_j|.$$

For $\theta \in [\tilde{\theta}_j, \tilde{\theta}_{j+1}] \setminus I_j$, $j \geq 1$, one gets

$$|\sin(n\theta - 2\phi(\theta)) + \Psi(\theta)|$$

$$
\geq |\sin(n\theta - 2\phi(\theta)) - \sin(n\theta_j - 2\phi(\theta_j))| - |\Psi(\theta) - \Psi(\theta_j)|
$$

by the triangle inequality. Then, for the last term, we apply (2.35) to get

$$|\Psi(\theta) - \Psi(\theta_j)| \leq |\theta - \theta_j| \leq |\tilde{\theta}_{j+1} - \tilde{\theta}_j| = O(n^{-1}).$$

For the first one,

$$\sin x_1 - \sin x_2 = 2 \sin \left( \frac{x_1 - x_2}{2} \right) \cos \left( \frac{x_1 + x_2}{2} \right),$$

where $x_1 = n\theta - 2\phi(\theta)$ and $x_2 = n\theta_j - 2\phi(\theta_j)$. Next, we use (2.46) to write

$$\frac{\pi}{2} \geq |x_1 - x_2| \geq \frac{1}{200}.$$

Consider $(x_1 + x_2)/2$. For $x_2$, we have $x_2 = \pi j - (-1)^j \arcsin\Psi(\theta_j)$ with $|\arcsin\Psi(\theta_j)| \leq \pi/4$. Then, for every $x_1 \in [\pi j - \pi/2, \pi j + \pi/2]$, we get

$$\cos \left( \frac{x_1 + x_2}{2} \right) > \cos(3\pi/8).$$

Therefore,

$$|\Psi(\theta) + \sin(n\theta - 2\phi(\theta))| \sim 1$$

outside $\cup_j I_j$. 


Now, let us obtain the estimates outside the small fixed arc \( \{ \theta : |\theta| > \nu \} \). The bound (2.30) implies
\[
|Q_m|^2 \left[ \text{Re} \left( (1 - z) (1 - 0.1 R_{(m,(\nu))}(z)) \right) \right]^2 \leq |f_n|^2 \leq |Q_m|^2 (2 + |(1 - z) (1 - 0.1 R_{(m,(\nu))}(z))|)^2.
\]
We have the uniform convergence
\[
R_{(m,(\nu))}(z) \to (1 - z)^{1 - \alpha}, \quad m \to \infty, \quad z \in \mathbb{T},
\]
and
\[
|Q_m(z)| \to |1 - z|^{-\alpha}, \quad m \to \infty, \quad z = e^{i\theta}, \quad |\theta| > \nu.
\]
The direct calculation shows (see, e.g., (2.36)) that
\[
\text{Re} \left( (1 - z) (1 - 0.1 R_{(m,(\nu))}(z)) \right) \sim 1, \quad |\theta| > \nu.
\]
Consequently,
\[
(2.48) \quad \int_{|\theta| > \nu} |f_n|^{-2} d\theta \sim C(\nu, \alpha).
\]
From (2.37), we have
\[
\|f_n\|_2^2 \lesssim \int_{[0, \nu] \cap (\cup_j I_j)} \theta^\alpha d\theta + \sum_{j=1}^{[cn]} \theta_j^\alpha \int_{-0.01n^{-1}}^{0.01n^{-1}} \frac{d\theta}{(\theta_j^{2-\alpha})^2 + n^2 \theta^2} + n^{-2}
\]
\[
+ \int_{|\theta| > \nu} |f_n|^{-2} d\theta \lesssim 1 + \frac{1}{n} \sum_{j=1}^{[cn]} \theta_j^{-2+2\alpha} \sim 1 + \int_0^1 \theta^{2\alpha-2} d\theta \lesssim 1,
\]
where we used (2.43), (2.44), and \( \alpha \in (1/2, 1) \). Together with (2.48), that implies
\[
\int_T |f_n|^{-2} d\theta \sim 1,
\]
and the proof of Theorem 2.1 is finished. \( \square \)

**Remark.** It is immediately known from the proof that the constructed polynomial satisfies the following bound:
\[
(2.49) \quad |\phi_n(e^{i\theta}, \sigma)|^2 \leq C(\alpha) \left( \frac{n}{1 + (n\theta)^2} + \frac{1}{|\theta|^{\alpha}} \right), \quad \alpha \in (0.5, 1).
\]

### 2.2. Measure of orthogonality

Our method allows one to compute a measure of orthogonality \( \sigma \) for which the orthonormal polynomial has the required size, and it is interesting to compare it to the results on the maximizers we obtained before. The calculations given below will show that \( \sigma \) is purely absolutely continuous. Its density can be represented as a sum of background \( B(\theta) \), \( 0 < C_1 \leq B(\theta) \leq C_2 \), and a combination of “peaks” positioned at \( \tilde{\theta}_j \) to be defined later. Qualitatively, each peak resembles the mollification of the point mass by the Poisson kernel. Our analysis can establish the parameters of mollification and a “mass” assigned to each peak.
The formulas (2.11) and (2.12) yield
\[\sigma' = \frac{4\tilde{\sigma}'}{|\phi_n + \phi_n^* + \tilde{F}(\phi_n^* - \phi_n)|^2} = \frac{2\Re \tilde{F}}{\pi|\phi_n + \phi_n^* + \tilde{F}(\phi_n^* - \phi_n)|^2}.\]

This expression is explicit as we know the formulas for all functions involved. We have
\[\sigma' - 1 = \frac{C_n|Q_m|^2}{\Re \tilde{F}} \cdot \left| 2(1 + e^{i(n\theta - 2\phi)}) + H_n(e^{i\theta}) + e^{i(n\theta - 2\phi)}\tilde{H}_n(e^{i\theta}) + \tilde{F}\left(H_n(e^{i\theta}) - e^{i(n\theta - 2\phi)}\tilde{H}_n(e^{i\theta})\right) \right|^2,\]

where
\[H_n(z) = (1 - z)(1 - 0.1R(m, -1 - \alpha))(z), \quad C_n \sim 1,\]
as follows from (2.24) and (2.29).

Consider the first factor. We can apply (2.20), (2.21), and Lemma 4.3 to get
\[\frac{|Q_m|^2}{\Re \tilde{F}} \sim 1.\]

Recall that \(\tilde{F}\) is given by
\[\tilde{F}(z) = \tilde{C}_n(\rho(1+\varepsilon_n - z)^{-1} + (1+\varepsilon_n - z)^{-\alpha}), \quad \tilde{C}_n = (\rho/(1+\varepsilon_n) + (1+\varepsilon_n)^{-\alpha})^{-1},\]
where the last formula for \(\tilde{C}_n\) comes from the normalization (2.5) and
\[\frac{1}{2\pi} \int_T \Re \tilde{F}(e^{i\theta}) d\theta = \Re \tilde{F}(0)\]
(the mean value formula for a harmonic function continuous in \(\overline{D}\)).

Substitution into the second factor in (2.50) gives
\[(\sigma')^{-1} \sim \left|(2 + \overline{H}_n(1 - \tilde{F})) \left(e^{i(n\theta - 2\phi)} + \frac{2 + H_n(1 + \tilde{F})}{2 + \overline{H}_n(1 - \tilde{F})}\right)\right|^2.\]

For \(z = e^{i\theta}\) and small positive \(\theta\) (the negative values can be handled similarly), we have
\[H_n(e^{i\theta}) = -i\theta + 0.1\theta R(m, -1 - \alpha)(e^{i\theta}) + O(|\theta|^2),\]
and Lemma 4.5 can be used for \(R(m, -1 - \alpha))\). Next, consider \(\tilde{F}\). It can be written as
\[\tilde{F}(e^{i\theta}) = \tilde{C}_n \left(\frac{\rho}{\varepsilon_n - i\theta} + \frac{1}{(\varepsilon_n - i\theta)^\alpha}\right) + O(1).\]

Therefore, for the first factor in (2.53), we have
\[|2 + \overline{H}_n(1 - \tilde{F})| \sim 1\]
when \(\rho \in (0, \rho_0(\alpha))\) and \(\rho_0(\alpha)\) is small.
Consider
\[ J = \frac{2 + H_n(1 + \bar{F})}{2 + \overline{H}_n(1 - F)}. \]

Notice first that \(|J| > 1\) for \(\theta \neq 0\). Indeed,
\[
|J|^2 - 1 = \frac{|2 + H_n(1 + \bar{F})|^2 - |2 + \overline{H}_n(1 - F)|^2}{|2 + \overline{H}_n(1 - F)|^2} = \frac{4 \text{Re}((H_n + \overline{H}_n + |H_n|^2)\bar{F})}{|2 + \overline{H}_n(1 - F)|^2} = \frac{4(\text{Re} \bar{F})(|H_n|^2 + 2 \text{Re} H_n)}{|2 + \overline{H}_n(1 - F)|^2},
\]
and the last expression is positive by the choice of \(\bar{F}\) and \(H_n\). For \(\theta = 0\), we have \(J(0) = 1\).

For small \(\theta\), the following asymptotics holds:
\[
|J|^2 - 1 \sim |\theta|^{2-\alpha} \left( \frac{\rho \varepsilon_n}{\varepsilon_n^2 + \theta^2} + |\theta|^{-\alpha} \right), \quad |\theta| > 0.1n^{-1},
\]
and
\[
|J|^2 - 1 \sim \left( \frac{\rho \varepsilon_n}{\varepsilon_n^2 + \theta^2 + \varepsilon_n^{-\alpha}} \right) |\theta|n^{\alpha-1}, \quad |\theta| < 0.1n^{-1}.
\]

If we write
\[ J = r(\theta)e^{i \Upsilon(\theta)}, \quad \Upsilon(0) = 0, \]
then
\[
(\sigma')^{-1} \sim |e^{i(n\theta - 2\phi(\theta) - \Upsilon(\theta))} + r(\theta)|^2 = (\cos(n\theta - 2\phi(\theta) - \Upsilon(\theta)) + r(\theta))^2 + \sin^2(n\theta - 2\phi(\theta) - \Upsilon(\theta)).
\]

Consider \(\{\tilde{\theta}_j\}\), the solutions to
\[ n\theta - 2\phi(\theta) - \Upsilon(\theta) = \pi + 2\pi j, \quad |j| < N_3, \]
that belong to some small fixed arc \(|\theta| < \nu\). We have \(\Upsilon(0) = 0\) and the direct estimation gives
\[ |\Upsilon'(\theta)| < 0.1n \]
uniformly for all \(\theta\). Indeed, it is sufficient to show that
\[
|\partial_\theta \left( \frac{2 + H_n(1 + \bar{F})}{2 + \overline{H}_n(1 + F)} \right) | < 0.01n
\]
and
\[
|\partial_\theta \left( \frac{2 + \overline{H}_n(1 - \bar{F})}{2 + H_n(1 - F)} \right) | < 0.01n.
\]
Both inequalities are proved in Lemma \ref{lemma} from Appendix B.
Now we can argue that the distance between the consecutive \( \{ \tilde{\theta}_j \} \) is of size \( n^{-1} \) and
\[
\sigma' \sim \frac{1}{(r(\tilde{\theta}_j) - 1)^2 + n^2(\theta - \tilde{\theta}_j)^2} = \frac{\tilde{m}_j}{\tilde{y}_j^2 + (\theta - \tilde{\theta}_j)^2}
\]
on \( \theta : |\theta - \tilde{\theta}_j| < Cn^{-1} \). In the Poisson kernel, the mollification parameter \( \tilde{y}_j \) is
\[
\tilde{y}_j = \frac{r(\tilde{\theta}_j) - 1}{n}
\]
and the mass \( \tilde{m}_j \) is given by
\[
\tilde{m}_j = \frac{1}{n(r(\tilde{\theta}_j) - 1)}.
\]
Notice that
\[
\sum_{j=-N}^{N} \tilde{m}_j \lesssim \int_{0,1n^{-1}<|\theta|<\upsilon} \frac{d\theta}{r(\theta) - 1} < \infty
\]
as follows from (2.55) and \( \alpha \in (1/2, 1) \). Away from these \( \{ \tilde{\theta}_j \} \) the density is \( \sim 1 \).

**Remark.** In the estimates above, we assumed that \( \rho \) is small: \( \rho \in (0, \rho_0) \). The choice of \( \rho_0 \) is made in Lemma 4.8 (see the remark after it) and in (2.54). Thus, we first fix a parameter \( \alpha \) and then fix \( \rho \). In fact, we need \( \rho \) to be small only to control \( \sigma' \), and it is irrelevant for the proof of the main theorem.

The measure \( \sigma \) constructed in the proof has no singular part. Its regularity can be summarized in the following Lemma. For \( \delta \in (0, 1), p \in [1, \infty], C > 0 \), let us introduce the following class of measures given by a weight:
\[
S^{(p,C)}_\delta = \{ \sigma : d\sigma = w(\theta)d\theta, w \geq \delta/(2\pi), \|w\|_1 = 1, \|w\|_p \leq C \},
\]
and let
\[
M^{(p,C)}_{n,\delta} = \sup_{\sigma \in S^{(p,C)}_\delta} \|\phi_n(z, \sigma)\|_{L^\infty(T)}.
\]

**Lemma 2.4.** For every \( p \in [1, \infty) \) there is \( \delta_0 \in (0, 1) \) and \( C > 0 \) such that
\[
M^{(p,C)}_{n,\delta_0} \sim \sqrt{n}.
\]

**Proof.** The upper estimate is obvious since \( M^{(p,C)}_{n,\delta} \leq M_{n,\delta} \). For the lower one, we only need to show that for every large \( p \) one can take \( \alpha \) in the proof of Theorem 2.1 so close to 1 that \( \|w\|_p < C \) where \( w = \sigma' \) and \( C \) is independent of \( n \). The estimate (2.56) and the bounds on the derivatives of \( \phi \) and \( \Upsilon \) yield
\[
\int_T w^p d\theta \lesssim 1 + \sum_{j=1}^{N} \int_{0}^{Cn^{-1}} \frac{d\theta}{(r(\tilde{\theta}_j) - 1)^2 + n^2\theta^2)^p} \lesssim 1 + \sum_{j=1}^{N} \frac{1}{n(r(\tilde{\theta}_j) - 1)^{2p-2}}
\]
\[
\lesssim 1 + \int_{0}^{1} \frac{d\theta}{|\theta|^{(2p-1)(2-2\alpha)}} < \infty
\]
if \( \alpha \in ((4p - 3)/(4p - 2), 1) \). Here we used (2.55) to estimate \( r(\theta) - 1 \). \( \square \)
3. Bernstein’s method and localization. The proofs of Theorem 0.3 and Theorem 0.4

In this section, we will use the “localization principle” to first prove the lower bounds on $M_{n,\delta}$ in the full range of $\delta$ (Theorem 0.3) and then iterate this construction and prove Theorem 0.4.

3.1. The method by Bernstein and localization principle. Given a weight $w$ on $[-\pi, \pi]$, we define

$$
\lambda(w) = \exp \left( \frac{1}{4\pi} \int_{-\pi}^{\pi} \ln(2\pi w(\theta))d\theta \right), \quad \Lambda(w) = \sqrt{\|w\|_1}.
$$

We have

$$
\phi_n(z,w) = \|w\|_1^{-1/2} \phi_n(z,w/\|w\|_1)
$$

and (0.17), (0.18) yield

$$
\exp \left( \frac{1}{4\pi} \int_{-\pi}^{\pi} \ln(2\pi w(\theta)/\|w\|_1) d\theta \right) \leq \frac{\Phi_n(z,w)}{\phi_n(z,w/\|w\|_1)} \leq 1.
$$

So,

$$
(3.1) \quad \lambda(w) \leq \frac{\Phi_n(z,w)}{\phi_n(z,w)} \leq \Lambda(w).
$$

In [6], Bernstein studied the asymptotics of the polynomials when the weight of orthogonality is regular and introduced a method which we will use when proving the following theorem.

**Theorem 3.1.** Let $w_{1(2)}$ be two weights on $[-\pi, \pi]$ so that

$$
w_1(\theta) = w_2(\theta), \quad \theta \in [-\epsilon, \epsilon].
$$

Then

$$
(3.3) \quad \frac{\phi_n(1,w_1)}{\phi_n(1,w_2)} \leq \frac{\Lambda(w_2)}{\Lambda(w_1)} + \frac{4\Lambda(w_1)}{\epsilon \Lambda(w_1)} \left( \int_{|\theta|>\epsilon} |\phi_n(e^{i\theta},w_1)\phi_n(e^{i\theta},w_2)|(w_1+w_2)d\theta \right)
$$

for all $n$.

**Proof.** Following Bernstein, we write

$$
(3.4) \quad \Phi_n(z,w_1) = g_n \phi_n(z,w_2) + \sum_{j=0}^{n-1} \phi_j(z,w_2) \int_{-\pi}^{\pi} \Phi_n(e^{i\theta},w_1)\phi_j(e^{i\theta},w_2)w_2(\theta)d\theta
$$

with some coefficient $g_n$. By orthogonality,

$$
\Phi_n(z,w_1)
$$

$$
= g_n \phi_n(z,w_2) + \sum_{j=0}^{n-1} \phi_j(z,w_2) \int_{-\pi}^{\pi} \Phi_n(e^{i\theta},w_1)\phi_j(e^{i\theta},w_2) \left( w_2(\theta) - w_1(\theta) \right) d\theta
$$

$$
= g_n \phi_n(z,w_2) + \int_{-\pi}^{\pi} \Phi_n(e^{i\theta},w_1)K_{n-1}(e^{i\theta},z,w_2) \left( w_2(\theta) - w_1(\theta) \right) d\theta.
$$
The Christoffel-Darboux kernel $K_{n-1}$ admits a representation (see, e.g., [15], page 225, formula (8.2.1)),

$$K_{n-1}(\xi, z, \mu) = \frac{\phi_n^*(z, \mu)\overline{\phi_n^*(\xi, \mu)} - \phi_n(z, \mu)\overline{\phi_n(\xi, \mu)}}{1 - z\xi}.$$ 

Then,

$$|\Phi_n(1, w_1)| \leq |\phi_n(1, w_2)| \times \left( \varrho_n + 4\varepsilon^{-1} \int_{|\theta| > \varepsilon} |\Phi_n(e^{i\theta}, w_1)| \cdot |\phi_n(e^{i\theta}, w_2)|(w_1 + w_2)d\theta \right).$$

We will now use (3.1). Comparing the coefficients in front of $z^n$ in (3.4), we get

$$\lambda(w_2) \leq \varrho_n \leq \Lambda(w_2),$$

and so

$$\frac{|\phi_n(1, w_1)|}{|\phi_n(1, w_2)|} \leq \frac{\Lambda(w_2)}{\lambda(w_1)} + \frac{4\Lambda(w_1)}{\varepsilon \lambda(w_1)} \left( \int_{|\theta| > \varepsilon} |\phi_n(e^{i\theta}, w_1)|\cdot|\phi_n(e^{i\theta}, w_2)|(w_1 + w_2)d\theta \right)$$

by the repetitive application of (3.1).

3.2. The proofs of Theorem 0.3 and Theorem 0.4. We start with a Lemma which will immediately imply Theorem 0.3. It allows one to perturb very general measures and have the orthogonal polynomial grow.

Lemma 3.1. Assume $\delta \in (0, 1], p \in [2, \infty)$, and the weight $w$ satisfies the following properties:

$$\|w\|_1 = 1, \quad w \geq \delta/(2\pi), \quad w \in L^p[-\pi, \pi].$$

Then, for arbitrary $\varepsilon > 0$ and $n \in \mathbb{N}$, there is a weight $\tilde{w}$ such that

$$\|\tilde{w}\|_1 = 1, \quad \tilde{w} \geq \delta/(2\pi) - \varepsilon, \quad \|w - \tilde{w}\|_p \leq \varepsilon,$$

and

$$|\phi_n(1, \tilde{w})| > C(\varepsilon, \delta, p, w)\sqrt{n}.$$ 

Proof. Take any $\delta \in (0, 1]$. For every $p_1 \in (p, \infty)$, Lemma 2.4 yields $\sigma_1 : d\sigma_1 = \sigma_1'd\theta$ so that

$$\sigma_1' \geq \delta_0/(2\pi) > 0, \quad \|\sigma_1'||_{L^p[\pi]} < C(p_1), \quad \|\sigma_1'||_{L^1[\pi]} = 1,$$

$$|\phi_n(1, \sigma_1)| > C(p_1)\sqrt{n}.$$ 

The constants $C(p_1)$ above are $n$-independent. Consider an interval $I_\tau = (-\tau, \tau)$. Then,

$$\int_{I_\tau} d\sigma_1 \leq \tau^{1/p_1'}.$$ 

We now introduce two new weights $w_2, \tilde{w}$ given by

$$w_2 = \begin{cases} 
\sigma_1'/\delta_0, & \theta \in I_\tau \\
w, & \theta \notin I_\tau
\end{cases}, \quad \tilde{w} = w_2/\|w_2\|_1.$$
We have $w_2 \geq (2\pi)^{-1} \delta$ a.e. on $\mathbb{T}$ and
\[ \|w - w_2\|_p \leq \|w\|_{L^p[-\tau,\tau]} + \|w_2\|_{L^p[-\tau,\tau]} \leq o(1) + C(p_1)\tau^{p-1-p_1^{-1}} \]
by Hölder’s inequality. Here $o(1) \rightarrow 0$ as $\tau \rightarrow 0$. Therefore,
\[ \|w - w_2\|_1 \leq o(1) + C(p_1)\tau^{p-1-p_1^{-1}}. \]
The triangle inequality and normalization $\|w\|_1 = 1$ give
\[ \|w_2\|_1 = 1 + o(1) + O(\tau^{-1-p_1^{-1}}). \]
We can choose $\tau$ small enough that the last two conditions in (3.5) are satisfied for $\tilde{w}$. For the corresponding polynomials, we have
\[ \phi_n(1,\sigma_1/\delta_0) = \sqrt{\delta_0} \phi_n(1,\sigma_1) \]
so $|\phi_n(1,\sigma_1/\delta_0)| \geq \sqrt{n}$. Apply Lemma 3.1 with $w_1 = \sigma_1'/\delta_0$ and $w_2$ defined above. Notice that $0 < C_1(\delta,p) \leq \Lambda(w_1(2)) \leq C_2(\delta,p), C_1(\delta,p) \leq \Lambda(w_1(2)) \leq C_2(\delta,p)$, and $w_1 = w_2$ on $I_\tau$ by construction. We have
\[ \int_{|\theta| > \tau} |\phi_n(e^{i\theta},w_1)\phi_n(e^{i\theta},w_2)|w_2d\theta \]
\[ \leq \max_{I_\tau} |\phi_n(e^{i\theta},w_1)| \cdot \|w_2\|_{L^2(\mathbb{T})} \cdot \|\phi_n(e^{i\theta},w_2)\|_{L^2(\mathbb{T})} \]
and
\[ \int_{|\theta| > \tau} |\phi_n(e^{i\theta},w_1)\phi_n(e^{i\theta},w_2)|w_1d\theta \]
\[ \leq \max_{I_\tau} |\phi_n(e^{i\theta},w_1)| \cdot \|w_1\|_{L^2(\mathbb{T})} \cdot \|\phi_n(e^{i\theta},w_2)\|_{L^2(\mathbb{T})}. \]
The polynomials orthonormal with respect to a measure in the Steklov class have uniformly bounded $L^2(\mathbb{T})$ norm (see the proof of Lemma 0.1). For the estimation of $\max_{I_\tau} |\phi_n(e^{i\theta},w_1)|$, we use (2.49) to get
\[ \max_{I_\tau} |\phi_n(e^{i\theta},w_1)| \lesssim \left( \frac{n}{1 + n^2\tau^2} + \tau^{-\alpha} \right)^{1/2} \lesssim \tau^{-1/2}, \]
where $\alpha < 1$. Thus, the localization principle (3.3) gives
\[ |\phi_n(1,\tilde{w})| \geq C(\epsilon,\delta,p,w)\sqrt{n}, \]
and the proof is finished. \hfill \Box

Now the proof of Theorem 0.3 is immediate.

\textbf{Proof of Theorem 0.3} It is sufficient to take $w = (2\pi)^{-1}$ and $\delta = 1$. \hfill \Box

\textbf{Remark.} Notice that this proof allows one to improve Lemma 2.4 to cover the full range of $\delta : \delta \in (0,1)$. This statement is much stronger than the Theorem 0.3 itself: it shows that $\sqrt{n}$ growth can be achieved on far more regular weights.

Now, we can iterate this construction to prove Theorem 0.4.
Proof of Theorem 0.4 Fix any $\delta \in (0,1)$ and a sequence $\{\beta_n\} : \lim_{n \to \infty} \beta_n = 0$. We can assume without loss of generality that $\beta_1 < 1$. Choose any $p \in [2, \infty)$ and parameter $\bar{C} > 1$. We construct the sequence of weights $\{w_n\}$ through the following induction:

- **First step:** We let $w_1 = (2\pi)^{-1}$ and $k_1 = 1$. Then, $|\phi_{k_1}(1, w_1)| = 1 > \beta_1$.
- **Inductive assumption:** We assume that the weight $w_n$ and the natural numbers $k_1 < \cdots < k_n$ are given so that
  \[ |\phi_{k_j}(1, w_n)| > \beta_{k_j} \sqrt{k_j}, \quad j = 1, \ldots, n, \]
  and
  \[ \|w_n\|_1 = 1, \quad \|w_n\|_p < \bar{C}, \quad w_n \geq (\delta + (1 - \delta)2^{-n})/(2\pi). \]

- **Inductive step:** For every $\epsilon > 0$ and $N$ we can use the perturbation Lemma 3.1 to get $w_{n+1}$ so that
  \[ \|w_{n+1}\|_1 = 1, \quad w_{n+1} \geq (\delta + (1 - \delta)2^{-n})/(2\pi) - \epsilon, \quad \|w_{n+1} - w_n\|_p \leq \epsilon, \]
  and
  \[ |\phi_N(1, w_{n+1})| > C(\epsilon, \delta, p)\sqrt{N}. \]

Notice that for fixed $j$ the functional $\phi_j(1, \sigma)$ is continuous in $\sigma$ in weak-(*) (and then in $L^p(\mathbb{T})$) topology. The second inequality in (3.6) is strict. So, we first choose $\epsilon$ so small that

1. $\|w_n\|_p + \epsilon < \bar{C};$
2. $|\phi_{k_j}(1, \nu)| > \beta_{k_j} \sqrt{k_j}, \forall j = 1, \ldots, n$, as long as $\nu : \|\nu - w_n\|_p < \epsilon;$
3. $(\delta + (1 - \delta)2^{-n})/(2\pi) - \epsilon > (\delta + (1 - \delta)2^{-n-1})/(2\pi)$.

Then, with fixed $\epsilon$, take $N$ large so that $N > k_n$ and $C(\epsilon, \delta, p)\sqrt{N} > \beta_N\sqrt{N}$. We can always achieve that since $\lim_{l \to \infty} \beta_l = 0$. Now, let $k_{n+1} = N$.

Thus, we constructed the new weights $w_{n+1}$ and $k_{n+1}$ that satisfy all induction assumptions. At each step when going from $n$ to $n+1$ we choose new $\epsilon$ that depends on $n$, the step of induction.

By construction, $\|w_{n+1} - w_n\|_p \leq 2^{-n}$ so $w_n$ converges to some $w$ in $L^p(\mathbb{T})$ norm. Moreover, $w \geq \delta/(2\pi)$ a.e. on $\mathbb{T}$. We use the continuity of $\phi_j(1, \sigma)$ in $\sigma$ again to get
  \[ |\phi_{k_j}(1, w)| \geq \beta_{k_j} \sqrt{k_j}, \quad \forall j, \]
and that finishes the proof. \qed

**Remark.** It is clear that our construction allows us to have the polynomials grow simultaneously at any finite number of points on the circle. We also can make the measure of orthogonality symmetric with respect to both axes $OX$ and $OY$. Indeed, the measure we constructed in the theorem is given by the even weight $w$. Now, for every $N \in \mathbb{N}$, we can take $w_N(x) = w(Nx)$ and then
  \[ \phi_{Nj}(z, w_N) = \phi_j(z^N, w). \]
To make the measure symmetric with respect to both $OX$ and $OY$, it is sufficient to take $N = 2$.

**Remark.** The conjecture of Steklov and its solution can be interpreted as follows. It is known that $\{\Phi_n(z)\}$ satisfy the recursion
  \[ \Phi_{n+1}^*(z) = \Phi_n^*(z) - \gamma_n z\Phi_n(z), \quad \Phi_0^*(z) = 1. \]
Therefore,
\[
\Phi^*_n(z) = 1 - z \sum_{j=0}^{n-1} \gamma_j \Phi_j(z).
\]

Recall that \(\sigma \in S_\delta\) implies \(\{\gamma_j\} \in \ell^2\) and one can define a maximal function in analogy to the Carleson maximal function in Fourier series, i.e.,
\[
M(\theta) = \sup_n \left| \sum_{j=0}^{n} \gamma_j \Phi_j(e^{i\theta}) \right|, \quad M(\theta) \sim \sup_n |\Phi^*_n(e^{i\theta}) - 1|.
\]

Then, for the example we constructed,
\[
\sum_{j=0}^{\infty} \gamma_j \Phi_j(e^{i\theta}) \in L^\infty(T) \quad \text{but} \quad M(\theta) \notin L^\infty(T).
\]

4. Applications

In this section, we apply the obtained results to handle the case of the orthogonality on the segment on the real line. We also prove the sharp bounds for the polynomial entropy in the Steklov class.

4.1. Back to the real line. In the case when the measure \(\sigma\) is symmetric on \(T\) with respect to the real line, one can relate \(\{\phi_n(z, \sigma)\}\) to polynomials orthogonal on the real line through the following standard procedure. Let \(\psi, (x \in [-1, 1], \psi(-1) = 0)\) be a non-decreasing bounded function with an infinite number of growth points. Consider the system of polynomials \(\{P_k\}, (k = 0, 1, \ldots)\) orthonormal with respect to the measure \(\psi\) supported on the segment \([-1, 1]\). Introduce the function
\[
\sigma(\theta) = \begin{cases} 
-\psi(\cos \theta), & 0 \leq \theta \leq \pi, \\
\psi(\cos \theta), & \pi \leq \theta \leq 2\pi,
\end{cases}
\]
which is bounded and non-decreasing on \([0, 2\pi]\). Consider the polynomials \(\phi_k(z, \sigma) = \lambda_k z^k + \cdots, (\lambda_k = (\rho_0 \cdots \rho_{k-1})^{-1} > 0)\) orthonormal with respect to \(\sigma\). Then, \(\phi_n\) is related to \(P_k\) by the formula
\[
P_k(x, \psi) = \frac{\phi_{2k}(z, \sigma) + \phi_{2k}^*(z, \sigma)}{\sqrt{2\pi \left[ 1 + \lambda_{2k}^{-1} \phi_{2k}(0, \sigma) \right]}} z^{-k}, \quad k = 0, 1, \ldots,
\]
where \(x = (z + z^{-1})/2\) \[10\][24]. This reduction also works in the opposite direction: given the symmetric measure \(\sigma\) we can map it to the measure on the real line and the corresponding polynomials will be related by (4.2). We are ready to formulate the theorem.

Theorem 4.1. Let \(\delta > 0\). Then, for every positive sequence \(\{\beta_n\} : \lim_{n \to \infty} \beta_n = 0\), there is a measure \(\psi : d\psi = \psi' dx\) supported on \([-1, 1]\) such that \(\psi'(x) \geq \delta\) for a.e. \(x \in [-1, 1]\) and
\[
|P_{k_n}(0, \psi)| \gtrsim \beta_{k_n} \sqrt{k_n}
\]
for some sequence \(\{k_n\} \subset \mathbb{N}\).
Proof. Indeed, in Theorem 0.3 we can take \( \sigma^* : d\sigma^* = w^* d\theta \) to be symmetric with respect to both axes, i.e., \( w^*(2\pi - \theta) = w^*(\theta) \) (symmetry with respect to \( OX \)) and \( w^*(\theta) = w^*(\pi - \theta) \) (symmetry with respect to \( OY \)). Moreover, we can always arrange for all \( \{k_n\} \) to be divisible by 4 and

\[
|\phi_{k_n}(1, \sigma^*)| \geq \beta_{k_n} \sqrt{k_n}.
\]

Now, we take \( \sigma : d\sigma = w^*(\theta - \pi/2)d\theta \), i.e., the rotation of \( \sigma^* \) by \( \pi/2 \) and apply (4.1) to it. The symmetries of \( \sigma^* \) yield the symmetry of \( \sigma \) with respect to \( OX \) so this transform is applicable. Notice that \( \phi_n(z, \sigma) = e^{in\pi/2}\phi_n(z e^{-i\pi/2}, \sigma^*) \) where the first factor is introduced to make the leading coefficient positive. Also, notice that \( \phi_n^*(1, \sigma^*) \) is real-valued so \( \phi_n(1, \sigma^*) = \phi_n^*(1, \sigma^*) \). We have

\[
\phi_{k_n}(i, \sigma) + \phi_{k_n}^*(i, \sigma) = \phi_{k_n}(i, \sigma) + \phi_{k_n}(i, \sigma)
\]

\[
= \phi_{k_n}(1, \sigma^*) + \phi_{k_n}(1, \sigma^*) \geq 2\beta_{k_n} \sqrt{k_n}.
\]

Now, notice that

\[
\Phi_{2k}(0, \sigma)/\lambda_{2k} = \Phi_{2k}(0, \sigma) = -\gamma_{2k-1}.
\]

By the Szeg"o sum rule, \( \gamma_n \in \ell^2 \), and so \( \lim_{n \to \infty} \gamma_n = 0 \). Thus, (4.2) gives

\[
|P_{k_n/2}(0, \psi)| \gtrsim \beta_{k_n} \sqrt{k_n}
\]

and, after redefining \( k_n \), this is exactly (4.3). For the derivative of \( \psi \), we have

\[
\psi'(\cos \theta) = \frac{\sigma'(\theta)}{|\sin \theta|} > \frac{\delta_1/(2\pi)}{|\sin \theta|} > \frac{\delta_1/(2\pi)}{\delta} = \delta
\]

if \( \delta_1 = 2\pi \delta \). \( \square \)

Remark. The original conjecture of Steklov was formulated in terms of the weights (i.e., the unit ball in \( L^1(\mathbb{T}) \)), and we solved it in that form. However, as the results on maximizers from the first part of the paper suggest, the class of probability measures is far more natural for that setting.

4.2. The polynomial entropies and the Steklov class. In recent years, a lot of efforts were made (see, e.g., [2, 3, 5]) to study the so-called polynomial entropy

\[
\int_{T} |\phi_n|^2 \ln |\phi_n| d\sigma,
\]

where \( \phi_n \) are orthonormal with respect to \( \sigma \). Since \( \sup_{x \in [0,1]} x^2 |\ln x| < \infty \), this quantity is bounded if and only if

\[
\int_{T} |\phi_n|^2 \ln^+ |\phi_n| d\sigma
\]

is bounded. The last expression is important as it contains the information on the size of \( \phi_n \). In this section, we consider the following variational problem:

\[
\Omega_n(K) = \sup_{\sigma \in K} \int_{T} |\phi_n|^2 \ln^+ |\phi_n| d\sigma,
\]

where \( \phi_n \) is the \( n \)th orthonormal polynomial with respect to \( \sigma \) taken in \( K \), some special class of measures. It is an interesting question to describe those \( K \) for which \( \Omega_n(K) \) is bounded in \( n \). So far, this is known only for very few \( K \), e.g., the Baxter class of measures. For the Szeg"o class with measures normalized by the \( \ell^2 \) norm of Schur parameters, the sharp estimate \( \Omega_n \sim \sqrt{n} \) is known [8]. In this section, we will obtain the sharp bound on \( \Omega_n(S_6) \).
Lemma 4.1. If \( \delta \in (0, 1) \), then
\[
\Omega_n(S_\delta) \sim \ln n.
\]

Proof. If one takes the measure \( \sigma \) and the polynomial \( \phi_n \) constructed in the proof of Theorem 0.3, then
\[
\Omega_n(S_\delta) \gtrsim \int_T |\phi_n|^2 \ln |\phi_n|d\theta \gtrsim 1 + \int_{0.01n^{-1}}^{\theta_1 - 0.01n^{-1}} |\phi_n|^2 \ln |\phi_n|d\theta,
\]
where \( \theta_1 \) was introduced in this proof. On that interval, \(|\Psi(\theta) + \sin(n\theta - 2\phi)| > C\), and so \( |f_n| \sim |Q_m| \). This follows from (2.30) and the verification of the normalization condition. Then, the expression (4.17) gives a very rough lower bound
\[
|Q_m(e^{i\theta})|^2 \gtrsim \frac{m}{m^2 \theta^2 + 1} + 1.
\]

This shows \( |Q_m| \sim \sqrt{n} \) on the interval \((0.01n^{-1}, \theta_1 - 0.01n^{-1})\) and so
\[
\Omega_n(S_\delta) \gtrsim n^{-1} \cdot n \cdot \ln n \sim \ln n.
\]

Therefore, the polynomial entropy grows at least as the logarithm. On the other hand, the trivial upper bound \( \|\phi_n\|_\infty \lesssim \sqrt{n} \) implies that \( \Omega_n(S_\delta) \lesssim \ln n \).

\[\square\]

Some open problems

In conclusion, we want to discuss some interesting problems we did not address.

1. In the variational problem for \( M_{n, \delta} \), it would be interesting to know whether the maximizer is unique and how many mass points it possesses. Ideally, one would want to find it explicitly. At the moment, very little is known about the maximizers \( \mu^* \) in Theorem 1.2. In [7], it was proved that \( N \), the number of point masses, is of order \( n \).

2. Suppose that \( \phi_n(z, \sigma) \) is the orthonormal polynomial, \( \sigma \in S_\delta \), and \( |\phi_n(1, \sigma)| > C \sqrt{n} \). What is the behavior of the Schur parameters \( \{\gamma_j(\sigma)\} \)? This question is interesting as its answer can give a “difference equation perspective” to the problem. A somewhat simpler problem is to find an example of coefficients in the Szegö recursion (Schur parameters) such that, e.g., \( \|\gamma_j\|_{\ell^1} < C(n) \),
\[
\lim_{j \to \infty} \|\phi_j(e^{i\theta}, \sigma)\|_{L^\infty(\mathbb{I})} < C_\delta
\]
and
\[
\|\phi_n(e^{i\theta}, \sigma)\|_{L^\infty(\mathbb{I})} \sim \sqrt{n},
\]
for the fixed arbitrarily large \( n \).

3. For the following variational problem
\[
M_{n, \delta_1, \delta_2} = \sup_{\delta_1/(2\pi) \leq \sigma' \leq \delta_2/(2\pi)} \|\phi_n(e^{i\theta}, \sigma)\|_{L^\infty(\mathbb{I})}
\]
find the sharp estimates for \( M_{n, \delta_1, \delta_2} \) as \( n \to \infty \).
APPENDIX A

In this appendix, we start by introducing the polynomials that approximate the function $$(1 - z)^{-\alpha/2}$$ (used in formula (2.26)) and the function $$(1 - z)^{1-\alpha}$$ (used in the definition of $P_m$, formula (2.29)). These polynomials are well studied (see, e.g., [30], Chapter 5), but we deduce the necessary estimates here for completeness of exposition. Notice first that $$(1 - z)^{\beta}$$ is analytic in $D$ and has a positive real part for any $\beta \in (-1, 1)$. For $z = e^{i\theta} \in \mathbb{T}$, we have

$$
(1 - z)^{\beta} = \left((1 - \cos \theta)^2 + \sin^2 \theta\right)^{\beta/2} \exp(-i\beta L(\theta))
$$

where

$$
L(\theta) = \arctan \left(\frac{\sin \theta}{1 - \cos \theta}\right) = \arctan \left(\cot \frac{\theta}{2}\right),
$$

and so

$$
(1 - z)^{\beta} = |\theta|^{\beta} (1 + O(\theta^2)) \exp(-i\beta L(\theta)), \quad \theta \to 0; \quad L(\theta) = \text{sign}(\theta) \frac{\pi - |\theta|}{2}.
$$

We will now introduce the polynomials that approximate $(1 - z)^{\beta}$ uniformly on compacts in $D$ and behave on the boundary in a controlled way. We will treat the cases of positive and negative $\beta$ separately. Let $A_n(z)$ be the $n$th Taylor polynomial of $(1 - z)^{\beta}$ with positive $\beta$, i.e.,

$$
A_n(z) = 1 - \sum_{j=1}^{n} c_j z^j, \quad c_j = c_j(\beta) = \frac{\beta(1-\beta) \cdots (j-1-\beta)}{j!}.
$$

The polynomial $R_{(n, -(1-\alpha))}$ in the main text will be taken as $A_n$ with $\beta = 1 - \alpha \in (0, 1/2)$.

For $B_n(z)$, we choose the $n$th Taylor coefficient of $(1 - z)^{-\beta}$ with positive $\beta$, i.e.,

$$
B_n(z) = 1 + \sum_{j=1}^{n} d_j z^j
$$

and

$$
d_j = d_j(\beta) = \frac{\beta(\beta+1) \cdots (\beta+j-1)}{j!} = \frac{j^{\beta-1}}{\Gamma(\beta)} + O(j^{\beta-2}).
$$

The polynomial $R_{(n, \alpha/2)}$ used in the main text is $B_n$ with $\beta = \alpha/2 \in (1/4, 1/2)$.

We need the following simple lemmas.

**Lemma 4.2.** For any $a > 0$, we have

$$
\int_0^a \frac{\cos x}{x^\gamma} dx > 0, \quad \text{if} \quad \gamma \in [1/2, 1),
$$

and

$$
\int_0^a \frac{\sin x}{x^\gamma} dx > 0, \quad \int_0^\infty \frac{\sin x}{x^\gamma} dx > 0, \quad \text{if} \quad \gamma \in (0, 1).
$$

**Proof.** The inequalities with sin are elementary as $x^{-\gamma}$ decays and sin $x$ satisfies $\sin(\pi + x) = -\sin x; \quad \sin x > 0, \; x \in (0, \pi)$. 
For the first inequality, we notice that
\[ \int_{3\pi/2}^{a} \frac{\cos x}{x^{\gamma}} \, dx > 0 \]
for any \( a > 3\pi/2 \), and we only need to show that
\[ \int_{0}^{3\pi/2} \frac{\cos x}{x^{\gamma}} \, dx > 0. \]
Integrating by parts we have
\[
\int_{0}^{3\pi/2} \frac{\cos x}{x^{\gamma}} \, dx = -\left( \frac{2}{3\pi} \right)^{\gamma} \int_{0}^{3\pi/2} \frac{\sin x}{x^{\gamma+1}} \, dx > -\left( \frac{2}{3\pi} \right)^{\gamma} + \frac{2\gamma}{\pi} \int_{0}^{\pi/2} x^{-\gamma} \, dx,
\]
where we dropped the integral over \([\pi/2, 3\pi/2]\) in the last inequality and used the fact that \( x^{-1} \sin x \) decays monotonically on \([0, \pi/2]\). Calculating the integral, we get
\[
\frac{2\gamma}{\pi (1-\gamma)} \left( \frac{\pi}{2} \right)^{1-\gamma} - \left( \frac{2}{3\pi} \right)^{\gamma} = \left( \frac{2}{\pi} \right)^{\gamma} \left( \frac{\gamma}{1-\gamma} - 3^{-\gamma} \right) > 0
\]
for \( \gamma \in [1/2, 1) \). □

Let us first study the properties of \( B_n \). As \( B_n \) is the Taylor expansion of \((1-z)^{-\beta}\)
and \( \beta \in (0, 1/2) \), we have the uniform convergence \( B_n(z) \to (1-z)^{-\beta} \) in \(|z| \leq 1 \) \( \cap \{ |1-z| > 1-v \} \) for any fixed \( v > 0 \) as long as \( n \to \infty \). Indeed, due to monotonicity of \( d_j \) we have
\[
\sum_{j=1}^{n} |d_{j+1} - d_j| = |d_{n+1} - d_1|.
\]
Then, Abel’s transform yields the uniform convergence.

We now take \( z = e^{i\theta} \) with \( \theta \in (-v, v) \) where \( v \) is small.

We will need to use the following approximations by the integrals. Let \( \gamma \in (0, 1) \).

\begin{equation}
\int_{1}^{n} \frac{\cos(x\theta)}{x^{\gamma}} \, dx = \sum_{j=1}^{n-1} \int_{j}^{j+1} \frac{\cos(x\theta)}{x^{\gamma}} \, dx = \sum_{j=1}^{n-1} \frac{1}{j^{\gamma}} \int_{j}^{j+1} \cos(x\theta) \, dx
\end{equation}
\[
+ \sum_{j=1}^{n-1} \int_{j}^{j+1} \cos(x\theta) \left( \frac{1}{x^{\gamma}} - \frac{1}{j^{\gamma}} \right) \, dx.
\]

Since
\begin{equation}
\max_{x \in [j, j+1]} |x^{-\gamma} - j^{-\gamma}| \lesssim j^{-\gamma-1},
\end{equation}
the second term is \( O(1) \) uniformly in \( \theta \) and \( n \) and that gives
\[
\int_{1}^{n} \frac{\cos(x\theta)}{x^{\gamma}} \, dx = O(1) + \sum_{j=1}^{n-1} \frac{1}{j^{\gamma}} \frac{\sin(\theta/2)}{\theta/2} \cos(j\theta + \theta/2)
\]
\[
= O(1) + \sum_{j=1}^{n-1} \frac{1}{j^{\gamma}} \frac{\sin(\theta/2)}{\theta/2} \left( \cos(j\theta) \cos(\theta/2) - \sin(j\theta) \sin(\theta/2) \right).
\]
Similarly

\[ (4.8) \int_{1}^{n} \frac{\sin(x\theta)}{x^\gamma} dx = \sum_{j=1}^{n-1} \int_{j}^{j+1} \frac{\sin(x\theta)}{x^\gamma} dx = \sum_{j=1}^{n-1} \frac{1}{j^\gamma} \int_{j}^{j+1} \sin(x\theta) dx \]

\[ + \sum_{j=1}^{n-1} \int_{j}^{j+1} \sin(x\theta) \left( \frac{1}{x^\gamma} - \frac{1}{j^\gamma} \right) dx. \]

By (4.7), the second term is \( o(1) \) as \( \theta \to 0 \), uniformly in \( n \). Therefore, we have

\[ \int_{1}^{n} \frac{\sin(x\theta)}{x^\gamma} dx = o(1) + \sum_{j=1}^{n-1} \frac{1}{j^\gamma} \int_{j}^{j+1} \sin(x\theta) dx \]

\[ = o(1) + \sum_{j=1}^{n-1} \frac{1}{j^\gamma} \frac{\sin(\theta/2)}{\theta/2} \sin(j\theta + \theta/2) \]

\[ = o(1) + \sum_{j=1}^{n-1} \frac{1}{j^\gamma} \frac{\sin(\theta/2)}{\theta/2} \left( \sin(j\theta) \cos(\theta/2) + \cos(j\theta) \sin(\theta/2) \right). \]

Above, \( O(1) \) and \( o(1) \) are written for \( \theta \to 0 \), and they are uniform in \( n \). Now, representations (4.6) and (4.8) yield the formulas for

\[ \sum_{j=1}^{n-1} \frac{\cos(j\theta)}{j^\gamma}, \quad \sum_{j=1}^{n-1} \frac{\sin(j\theta)}{j^\gamma}, \]

i.e.,

\[ (4.9) \sum_{j=1}^{n-1} \frac{\cos(j\theta)}{j^\gamma} = o(1) + C_{11}(\theta) \int_{1}^{n} \frac{\cos(x\theta)}{x^\gamma} dx + C_{12}(\theta) \int_{1}^{n} \frac{\sin(x\theta)}{x^\gamma} dx \]

and

\[ (4.10) \sum_{j=1}^{n-1} \frac{\sin(j\theta)}{j^\gamma} = o(1) + C_{21}(\theta) \int_{1}^{n} \frac{\sin(x\theta)}{x^\gamma} dx + C_{22}(\theta) \int_{1}^{n} \frac{\cos(x\theta)}{x^\gamma} dx, \]

where \( C_{11} \to 1, \; C_{12} \to 0, \; C_{21} \to 1, \; C_{22} \to 0 \) as \( \theta \to 0 \) uniformly in \( n \).

Now we are ready for the next lemma.

**Lemma 4.3.** Let \( \beta \in (0, 1/2) \) and \( \nu \) is a sufficiently small fixed positive number, and then

\[ \text{Re} \; B_n(e^{i\theta}) \sim (n^{-1} + |\theta|)^{-\beta}, \quad \theta \in (-\nu, \nu), \]

and

\[ \frac{\text{Im} \; B_n(e^{i\theta})}{\text{sign}(\theta)} \sim |\theta|^{-\beta}, \quad 0.01 n^{-1} < |\theta| < \nu, \]

\[ \frac{\text{Im} \; B_n(e^{i\theta})}{\theta} \sim n^{1+\beta}, \quad |\theta| < 0.01 n^{-1}. \]
Proof. The case $|\theta| < 0.01n^{-1}$ follows from (4.5) since $\cos(j\theta) \sim 1$ and $\sin(j\theta)/(j\theta) \sim 1$. For the other $\theta$, we first notice that it is sufficient to consider $\theta \in (0.01n^{-1}, \nu)$ and that (4.5) gives

$$B_n(e^{i\theta}) = 1 + \frac{1}{\Gamma(\beta)} \left( \sum_{j=1}^{n} j^{-1+\beta} e^{ij\theta} + O(1) \right).$$

Let $\gamma = 1 - \beta \in (1/2, 1)$ and use the formulas (4.9) and (4.10). Notice that

$$\int_{1}^{n} \frac{\cos(x\theta)}{x^\gamma} \, dx = \theta^{\gamma-1} \int_{\theta}^{n\theta} \frac{\cos t}{t^\gamma} \, dt \sim \theta^{\gamma-1} \quad \text{(any $\gamma \in (1/2, 1)$)}$$

as long as $\theta \in (0.01n^{-1}, \nu)$. That follows from Lemma 4.2. The last estimate is valid for sufficiently small $\nu$. Indeed, taking $F$ as

$$F(t) = \int_{0}^{t} \frac{\cos u}{u^\gamma} \, du,$$

we get the following bounds:

$$\int_{\theta}^{n\theta} \frac{\cos t}{t^\gamma} \, dt = F(n\theta) - F(\theta) \geq \min_{[0.01, \infty]} F - \max_{[0, \nu]} F \geq \text{const} > 0.$$

Similarly

$$\int_{1}^{n} \frac{\sin(x\theta)}{x^\gamma} \, dx = \theta^{\gamma-1} \int_{\theta}^{n\theta} \frac{\sin t}{t^\gamma} \, dt \sim \theta^{\gamma-1} \quad \text{(any $\gamma \in (0, 1)$)}.$$

That finishes the proof. \[\square\]

**Lemma 4.4.** For any $\beta \in (0, 1)$, we have

$$|B'_n(e^{i\theta})| \lesssim \begin{cases} |\theta|^{-1} n^\beta, & |\theta| > n^{-1}, \\ n^{1+\beta}, & |\theta| < n^{-1}, \end{cases}$$

$$|B''_n(e^{i\theta})| \lesssim \begin{cases} |\theta|^{-1} n^{\beta+1}, & |\theta| > n^{-1}, \\ n^{2+\beta}, & |\theta| < n^{-1}, \end{cases}$$

where the derivative is taken in $\theta \in (-\nu, \nu)$.

**Proof.** For $|\theta| < n^{-1}$, this follows from

$$B'_n = \sum_{j=1}^{n} ij d_j e^{ij\theta}, \quad B''_n = \sum_{j=1}^{n} (ij)^2 d_j e^{ij\theta}$$

by estimating the absolute values of each term.

For $|\theta| > n^{-1}$, we can use Abel’s lemma. Indeed,

$$|B'_n| = \left| \sum_{j=1}^{n} sj d_j e^{ij\theta} \right| \lesssim \sum_{j=1}^{n} e^{ij\theta} |S_j| \beta + \sum_{j=1}^{n} j^{\beta-1}.$$

The second term in the sum is bounded by $C n^\beta$. For the first one, we have

$$\sum_{j=1}^{n} e^{ij\theta} j^{\beta} \lesssim n^\beta |S_n| + \sum_{j=1}^{n} S_j j^{\beta-1} \quad \text{with} \quad S_j = \sum_{j=1}^{n} e^{ij\theta}, \quad |S_j| \lesssim |\theta|^{-1},$$

and that yields the bound for $B'_n$. The second derivative can be estimated similarly. \[\square\]
Next, we will study the polynomial $A_n$. For the Taylor expansion of $(1-z)^\beta$, we have

$$(1 - z)^\beta = 1 + \sum_{j=1}^{\infty} \frac{(-1)^j \beta(\beta-1) \cdots (\beta-(j-1))}{j!} z^j = 1 - \sum_{j=1}^{\infty} c_j z^j.$$  

The coefficients behave as follows:

$$(4.11) \quad c_j = \frac{\beta(1-\beta) \cdots (j-1-\beta)}{j!} = \frac{-j^{-\beta-1}}{\Gamma(-\beta)} + O(j^{-\beta-2}) > 0.$$  

The series $\sum_j c_j$ converges absolutely and

$$1 - \sum_{j=1}^{n} c_j z^j \to (1 - z)^\beta, \quad |z| < 1;$$  

therefore,

$$1 - \sum_{j=1}^{\infty} c_j z^j = (1 - z)^\beta$$  

on $\mathbb{T}$ pointwise. In particular,

$$\sum_{j=1}^{\infty} c_j = 1.$$  

Therefore, the formula for $A_n$ can be rewritten as

$$A_n(z) = M_n + \sum_{j=1}^{n} c_j (1 - z^j), \quad M_n = \sum_{j=n+1}^{\infty} c_j = \frac{n^{-\beta}}{\Gamma(1-\beta)} + O(n^{-\beta-1}).$$  

We again notice that $A_n(z)$ converges to $(1 - z)^\beta$ uniformly in $\{|z| \leq 1\}$. Indeed, $|A_n(z)| < 2$ uniformly in $\mathbb{D}$ and $\left| (1 - z)^\beta - A_n(z) \right| = \left| \sum_{j=n+1}^{\infty} c_j z^j \right| < M_n$.

**Lemma 4.5.** Let $\beta \in (0,1)$. We have

$$(4.12) \quad \text{Re} \ A_n(e^{i\theta}) \sim (n^{-1} + |\theta|)^\beta, \quad \theta \in (-\nu, \nu),$$  

and

$$(4.13) \quad \frac{-\text{Im} A_n(e^{i\theta})}{\text{sign}(\theta)} \sim \left\{ \begin{array}{ll} |\theta| n^{1-\beta} & \text{if } |\theta| < 0.01 n^{-1} \\
|\theta|^\beta & \text{if } 0.01 n^{-1} < |\theta| < \nu \end{array} \right.$$  

**Proof.** We only need to handle positive $\theta$. Again, if $0 < \theta < 0.01 n^{-1}$, the estimate is simple;

$$\text{Re} A_n = M_n + \sum_{j=1}^{n} c_j (1 - \cos(j\theta)),$$  

and we have a bound

$$n^{-\beta} \sim M_n \leq \text{Re} A_n \leq M_n + \sum_{j=1}^{n} j^{-\beta-1}(j^2 \theta^2) \lesssim n^{-\beta} + n^{-\beta}.$$
Similarly
\[ \text{Im } A_n = -\sum_{j=1}^{n} c_j \sin(j\theta) \]

and
\[ \sum_{j=1}^{n} c_j \sin(j\theta) \sim \theta \sum_{j=1}^{n} j c_j \lesssim \theta n^{1-\beta}. \]

For \( \theta \) from \([0.01n^{-1}, v]\), we can again approximate by the integrals. We have
\[ \sum_{j=1}^{n} c_j \sin(j\theta) = \frac{-1}{\Gamma(-\beta)} \sum_{j=1}^{n} j^{-\beta-1} \sin(j\theta) + O\left( \sum_{j=1}^{n} j^{-\beta-2}(j\theta) \right). \]

The last term is \( O(\theta) \). Then, take
\[
\int_{1}^{n} \frac{\sin(x\theta)}{x^{1+\beta}} \, dx = \sum_{j=1}^{n-1} \int_{j}^{j+1} \frac{\sin(x\theta)}{x^{1+\beta}} \, dx
\]
\[
= \sum_{j=1}^{n-1} j^{-\beta-1} \int_{j}^{j+1} \sin(x\theta) \, dx + O\left( \sum_{j=1}^{n-1} \left( \frac{1}{(j+1)^{\beta+1}} - \frac{1}{j^{\beta+1}} \right) (j+1)^2 \right). \]

The second term is
\[ O\left( \sum_{j=1}^{n-1} j^{-\beta-1} \right) = O(\theta). \]

For the first sum, we have
\[
\sum_{j=1}^{n-1} j^{-\beta-1} \int_{j}^{j+1} \sin(x\theta) \, dx = \sum_{j=1}^{n-1} j^{-\beta-1} \frac{\sin(\theta/2)}{\theta/2} \sin(j\theta + \theta/2)
\]
\[
= \frac{\sin(\theta/2) \cos(\theta/2)}{\theta/2} \sum_{j=1}^{n-1} j^{-\beta-1} \sin(j\theta) + \frac{\sin^2(\theta/2)}{\theta/2} \sum_{j=1}^{n-1} j^{-\beta-1} \cos(j\theta). \]

The second term is \( O(\theta) \) and
\[ \frac{\sin(\theta/2) \cos(\theta/2)}{\theta/2} \sim 1 \]
for \( \theta \in (0, v) \). Then,
\[ \int_{1}^{n} \frac{\sin(x\theta)}{x^{1+\beta}} \, dx = \theta^\beta \int_{0}^{n\theta} \frac{\sin x}{x^{1+\beta}} \, dx = \int_{0}^{n\theta} \frac{\sin x}{x^{1+\beta}} \, dx + O(\theta). \]

Notice that
\[ C > \int_{0}^{a} \frac{\sin x}{x^{1+\beta}} \, dx > \delta_2 > 0 \]
for any \( a > 0.01 \), and so we have
\[ \sum_{j=1}^{n} c_j \sin(j\theta) \sim \theta^\beta + O(\theta) \sim \theta^\beta. \]
This implies (4.13). For the real part,
\[
\text{Re } A_n(e^{i\theta}) = M_n + T_n(\theta) + O\left(\sum_{j=1}^{n} j^{-1-\beta}\right),\quad T_n = \sum_{j=1}^{n} \frac{1 - \cos(j\theta)}{j^{1+\beta}}.
\]
The last term is \(O(\theta)\). For \(T_n\), we have
\[
T_n(0) = 0, \quad T_n'(\theta) = \sum_{j=1}^{n} \frac{\sin(j\theta)}{j^\beta}.
\]
If \(\theta \in (0, 0.01n^{-1})\), then \(T_n' \sim \theta n^{2-\beta}\). For \(\theta \in (0.01n^{-1}, v)\), formula (4.10) gives
\[
T_n' \sim \theta^{\beta-1}.
\]
Integration yields
\[
T_n(\theta) = \int_{0}^{\theta} T_n'(\xi) d\xi \sim \theta^\beta, \quad \theta \in (0.01n^{-1}, v).
\]
That finishes the proof.

It is instructive to compare the results of Lemmas 4.3 and 4.5 with (4.4). For the derivative of \(A_n\) in \(\theta\), we have
\[
A_n' = -i \sum_{j=1}^{n} j c_j e^{ij\theta}.
\]

**Lemma 4.6.** If \(\beta \in (0, 1)\), then
\[
|A_n'| \lesssim \begin{cases} 
|\theta|^\beta - 1, & |\theta| > 0.01n^{-1} \\
n^{-1-\beta}, & |\theta| < 0.01n^{-1}
\end{cases}
\]
uniformly in \(n\).

**Proof.** For \(|\theta| < 0.01n^{-1}\), the estimate is obtained by taking the absolute values in the sum. For \(|\theta| > 0.01n^{-1}\),
\[
|A_n'| \lesssim \left| \sum_{j=1}^{n} j^{-\beta} e^{ij\theta} \right| + 1.
\]
Estimates (4.9) and (4.10) along with the trivial bounds on the integrals involved yield the statement of the lemma.

**Remark.** Notice that, as \(n\) is large enough, the estimates obtained in Lemmas 4.3 and 4.5 (except for the bounds on the imaginary parts that are violated near \(z = -1\)) can be extended from the small arc \(|\theta| < v\) to the whole circle using the uniform convergence of the corresponding Taylor expansions outside any fixed arc \(|\theta| < v\).

Here we give the proof to the Theorem 0.2 (check the paper [20] for the related questions).

**Proof of the Theorem 0.2.** Since \(\sigma\) belongs to the Steklov class, it belongs to the Szegö class as well, and thus the Schur coefficients \(\{\gamma_n\} \in l^2\). In particular, \(\gamma_n \to 0\) and \(\rho_n \to 1\). Take \(z \in \mathbb{T}\), divide the second equation in (2.2) by \(\phi_n^*\), and take the absolute value to get
\[
\left| \frac{\phi_{n+1}^*}{\phi_n^*} \right| = |\rho_n|^{-1} \cdot \left| 1 - \gamma_n z \frac{\phi_n^*}{\phi_n^*} \right|.
\]
Since $|φ_n| = |φ_n^*|$ for $z ∈ T$, we have
$$\sup_{z ∈ T} \left| \frac{φ_{n+1}(z, σ)}{φ_n(z, σ)} - 1 \right| \to 0, \quad n → ∞.$$ 
Iterating, one has

$$\sup_{z ∈ T} \left| \frac{φ_{n+j}(z, σ)}{φ_n(z, σ)} - 1 \right| \to 0, \quad n → ∞, \quad j \text{ is fixed}.$$ 

Now, suppose (0.10) fails. Then, there is $\{m_n\} ⊆ \mathbb{N}$ and $\{z_n\} ∈ T$ such that
$$|φ_{m_n}(z_n)| > C \sqrt{m_n}.$$ 
So, given arbitrary large fixed $K$, (4.14) implies
$$|φ_{m_n+k}(z_n)| > 0.9C \sqrt{m_n}$$ 
for every $k : |k| ≤ K$ and $n > n(K)$. In particular,
$$\sum_{j=0}^{m_n} |φ_j(z_n)|^2 > (0.9)^2 C^2 Km_n, \quad n > n(K).$$ 
This, however, contradicts (0.8) as $K$ is arbitrarily large. □

### Appendix B

In this section, we control the phases of various functions we used in the text. Let us start with $φ$, the phase of $Q_m(e^{iθ})$, for $|θ| < υ$, where $υ$ is some small, positive, and fixed number.

**Lemma 4.7.** For any $θ ∈ (-υ, υ)$, we have
$$|φ'(θ)| ≤ m.$$ 

**Proof.** Recall that (see (2.28))

$$Q_m(z) = \exp \left( \frac{1}{2π} \int_{-π}^{π} C(z, e^{iξ}) \ln |Q_m(e^{iξ})| dξ \right), \quad z ∈ \mathbb{D},$$

calculating $φ(θ) = \arg Q_m(e^{iθ})$, i.e.,
$$φ(θ) = \text{Im} \left( \frac{1}{2π} \int_{-π}^{π} C(e^{iθ}, e^{iξ}) \ln |Q_m(e^{iξ})| dξ \right),$$
where, as before,
$$C(e^{iθ}, e^{iξ}) = \frac{e^{iξ} + e^{iθ}}{e^{iξ} - e^{iθ}}$$
and the integral is taken in principal value. Thus,
$$φ(θ) = -\frac{1}{2π} \int_{-π}^{π} \frac{\cos((ξ - θ)/2)}{\sin((ξ - θ)/2)} \ln |Q_m(e^{iξ})| dξ.$$ 
This amounts to controlling the Hilbert transform of $\ln |Q_m(e^{iξ})|$ since
$$\frac{\cos(ξ/2)}{\sin(ξ/2)} = \frac{2}{ξ} + O(ξ), \quad \left( \frac{\cos(ξ/2)}{\sin(ξ/2)} \right)' = -\frac{2}{ξ^2} + O(1).$$
From the periodicity,
$$φ(θ) = -\frac{1}{2π} \int_{θ-π}^{θ+π} \frac{\cos((ξ - θ)/2)}{\sin((ξ - θ)/2)} \ln |Q_m(e^{iξ})| dξ.$$
Changing the variables, we have

\[
\phi(\theta) = -\frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{\cos(\xi/2)}{\sin(\xi/2)} \ln |Q_m(e^{i(\xi+\theta)})| d\xi
\]

\[
= -\frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{\cos(\xi/2)}{\sin(\xi/2)} \cdot \frac{1}{2} (D_m(\xi + \theta) + \ln m) d\xi,
\]

where

\[
D_m(\xi) = \ln \left( g_m(\xi) + |R_{(m,\alpha/2)}(e^{i\xi})|^2 \right) + \ln m^{-1}.
\]

Then,

\[
\phi'(x) = -\frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{\cos(\xi/2)}{\sin(\xi/2)} \frac{1}{2} D'_m(\xi + x) d\xi.
\]

We then use the Taylor expansion for

\[
\frac{\cos(\xi/2)}{\sin(\xi/2)}
\]

and integrate by parts using the periodicity to approximate the integral by the Hilbert transform

\[
\left| \phi'(x) + \frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{D'_m(\xi + x)}{\xi} d\xi \right|
\]

\[
= \left| \int_{-\pi}^{\pi} \left( \frac{\cos(\xi/2)}{\sin(\xi/2)} - \frac{2}{\xi} \right)' \ln \left( g_m(\xi) + |R_{(m,\alpha/2)}(e^{i\xi})|^2 \right) d\xi \right|
\]

\[
\lesssim \int_{-\pi}^{\pi} \left| \ln \left( g_m(\xi) + |R_{(m,\alpha/2)}(e^{i\xi})|^2 \right) \right| d\xi \lesssim 1.
\]

The last inequality follows from

\[
\ln x < x, \quad x > 1 \quad \text{implies} \quad |\ln x| < 2x + \ln \frac{1}{x}
\]

\[
x \times \int_{-\pi}^{\pi} \left( g_m(\xi) + |R_{(m,\alpha/2)}(e^{i\xi})|^2 \right) d\xi \lesssim 1
\]

and

\[
\|g_m(\xi) + |R_{(m,\alpha/2)}(e^{i\xi})|^2\|_1 \gtrsim 1, \quad m > m_0
\]

(see Lemma 4.3 for the estimates on \( R_{(m,\alpha/2)} \)). Therefore, if \( x \in (-\nu, \nu) \), then

\[
|\phi'(x)| \lesssim \int_{-\pi}^{\pi} \left| \frac{D'_m(\xi + x)}{\xi} \right| d\xi + 1
\]

and

\[
|\phi'(x)| \lesssim 1 + m \int_{-\pi}^{\pi} \frac{M'_m(t + \hat{x})}{t M_m(t + \hat{x})} dt, \quad M_m(t) = \exp D_m(t/m), \quad \hat{x} = mx,
\]

\[
M_m(t) = \frac{\sin^2(t/2)}{m^2 \sin^2(t/(2m))} + \frac{\cos^2(t/2)}{2m^2 \sin^2((t - \pi)/(2m))} + \frac{\cos^2(t/2)}{2m^2 \sin^2((t + \pi)/(2m))} + m^{-1}|R_{(m,\alpha/2)}(e^{it/m})|^2
\]

For \( M_m \),

\[
M_m(t) = \frac{\sin^2(t/2)}{m^2 \sin^2(t/(2m))} + \frac{\cos^2(t/2)}{2m^2 \sin^2((t - \pi)/(2m))} + \frac{\cos^2(t/2)}{2m^2 \sin^2((t + \pi)/(2m))} + m^{-1}|R_{(m,\alpha/2)}(e^{it/m})|^2
\]
due to (2.25) and (2.27). Thus, we only need to show that
\[
I_1(\tilde{x}) = \left| \int_{-1}^{1} \frac{M'_m(t + \tilde{x})}{tM_m(t + \tilde{x})} \, dt \right| \lesssim 1
\]
and
\[
I_2(\tilde{x}) = \left| \int_{1 < |t| < \pi m} \frac{M'_m(t + \tilde{x})}{tM_m(t + \tilde{x})} \, dt \right| \lesssim 1
\]
uniformly in \( \tilde{x} \in [-mv, mv] \).

Let \( J_n(\xi) \) denote the sum of the first three terms in (4.16). Then we can rewrite it as follows:
\[
J_n(\xi) = \sin^2 \frac{\xi}{2} \left( \frac{4}{\xi^2} + \frac{1}{m^2} G\left( \frac{\xi}{2m} \right) \right) + \frac{1}{2} \cos^2 \frac{\xi}{2} \left( \frac{4}{(\xi - \pi)^2} + \frac{1}{m^2} G\left( \frac{\xi - \pi}{2m} \right) \right)
\]
\[
+ \frac{1}{2} \cos^2 \frac{\xi}{2} \left( \frac{4}{(\xi + \pi)^2} + \frac{1}{m^2} G\left( \frac{\xi + \pi}{2m} \right) \right),
\]
where
\[
G(x) = \frac{1}{\sin^2 x} - \frac{1}{x^2}
\]
is a positive infinitely smooth function defined on \((-\pi, \pi)\) and \( G(x) \sim 1 \) on \([-a, a] \subset (-\pi, \pi) \).

Let us start with \( I_2 \) and take \( t : |t| < \pi m \). Therefore, for \( \xi = t + \tilde{x} \), we have \( |\xi| < (\pi + \nu)m \).
We will write a lower bound for \( J_n(\xi) \) for large and for small \( \xi \).
For large \( \xi \), i.e., \( |\xi| \geq c_1 > \pi, \frac{|\xi|}{m} \leq c_2 < 2\pi \), we have
\[
J_n(\xi) = \frac{4}{\xi^2} \sin^2 \frac{\xi}{2} + \left( \frac{2}{\xi^2} + O(|\xi|^{-3}) \right) \cos^2 \frac{\xi}{2} + O\left( \frac{1}{m^2} \right)
\]
\[
= \frac{4}{\xi^2} + O(|\xi|^{-3}) + O\left( \frac{1}{m^2} \right).
\]
For \( \xi \in [-a, a] \) with fixed \( a \), we get
\[
J_n(\xi) = \frac{4}{\xi^2} \sin^2 \frac{\xi}{2} + \left( \frac{2}{(\xi - \pi)^2} + \frac{2}{(\xi + \pi)^2} \right) \cos^2 \frac{\xi}{2} + O\left( \frac{1}{m^2} \right)
\]
\[
\geq \min \left( \frac{4}{\xi^2}, \frac{2}{(\xi - \pi)^2} + \frac{2}{(\xi + \pi)^2} \right) \left( \sin^2 \frac{\xi}{2} + \cos^2 \frac{\xi}{2} \right) + O\left( \frac{1}{m^2} \right) \gtrsim 1.
\]
Then, for \( |\xi| < (\pi + \nu)m \), we have
\[
M_m(\xi) \gtrsim \min(1, |\xi|^{-2}) + m^{-1}|R_{t}(\nu)\rangle(e^{i\xi/m})|^2.
\]
For the derivative of \( M_m(\xi) \), the representation (4.17) gives an upper bound
\[
J'_n(\xi) = -\frac{8}{\xi^3} \sin^2 \frac{\xi}{2} - \left( \frac{4}{(\xi - \pi)^3} + \frac{4}{(\xi + \pi)^3} \right) \cos^2 \frac{\xi}{2} + O\left( \frac{\|G\|_{\infty}}{m^3} \right)
\]
\[
+ \frac{1}{2} \sin \xi \left[ \frac{4}{\xi^2} \left( \frac{2}{(\xi - \pi)^2} - \frac{2}{(\xi + \pi)^2} + \frac{1}{m^2} G\left( \frac{\xi}{2m} \right) \right]
\]
\[
- \frac{1}{2m^2} G\left( \frac{\xi - \pi}{2m} \right) - \frac{1}{2m^2} G\left( \frac{\xi + \pi}{2m} \right) \right].
\]
For large $|\xi|$, we can write
\[
\mathcal{J}_n'(\xi) = -\frac{8}{\xi^3} + O(|\xi|^{-5}) + O\left(\frac{1}{m^3}\right) + O(|\xi|^{-4}) + O\left(\frac{1}{m^4}||G''||_\infty\right).
\]
For $\xi \in [-a, a]$ with fixed $a$, we again use the smoothness of $\mathcal{J}_n$:
\[
|\mathcal{J}_n'(\xi)| < \left\| -\frac{8}{\xi^3} \sin^2 \frac{\xi}{2} - \left(\frac{4}{(\xi - \pi)^3} + \frac{4}{(\xi + \pi)^3}\right) \cos^2 \frac{\xi}{2} + \left(\frac{1}{2} \sin \xi \left(\frac{4}{\xi^2} - \frac{2}{(\xi - \pi)^2} - \frac{2}{(\xi + \pi)^2}\right)\right\|_\infty
+ O\left(\frac{\|G''\|_\infty}{m} \right) + O\left(\frac{\pi^2}{8m^4}||G''||_\infty\right) \sim 1.
\]
Combining these results, we obtain
\[
|M'_m(\xi)| \lesssim \frac{1}{1 + |\xi|^3} + |m^{-1}|R_{(m,\alpha/2)}(e^{i\xi/m})|^2|, \quad |\xi| \lesssim m.
\]
First, consider $\xi : 1 < |\xi| < (\pi + \nu)m$. Lemma 4.3 and (4.18) give
\[
M_m(\xi) \gtrsim \frac{1}{\xi^2} + m^{-1}\left|\frac{\xi}{m}\right|^{-\alpha}.
\]
Now, it is sufficient to use Lemmas 4.3 and 4.4 to bound the last term in (4.19) as
\[
\left|\left(m^{-1}|R_{(m,\alpha/2)}(e^{i\xi/m})|^2\right)\right| \leq \frac{2}{m^2}\|B'_m||B_m\|_\theta \lesssim \frac{1}{m^2} \left|\frac{\xi}{m}\right|^{\alpha/2} m^{1+\alpha/2}/|\xi|.
\]
Combining these bounds, we have
\[
\frac{M'_m(\xi)}{M_m(\xi)} \lesssim \frac{1}{\xi^2} + \frac{m^{\alpha-1}}{|\xi|^\alpha} \leq \frac{1}{\xi^2} + \frac{m^{\alpha-1}}{\frac{1}{2} |\xi|^{1+\alpha/2}} \lesssim |\xi|^{-1} + |\xi|^{\alpha/2-1}
\]
for $1 < |\xi| < (\pi + \nu)m$.

For $\xi : |\xi| < 1$, the analogous estimates give
\[
\frac{M'_m(\xi)}{M_m(\xi)} \lesssim \frac{1 + m^{\alpha-1}}{1 + m^{\alpha-1}} \lesssim 1.
\]
Combining (4.20) and (4.21), we get
\[
\left|\frac{M'_m(\xi)}{M_m(\xi)}\right| \lesssim (|\xi| + 1)^{-1} + (|\xi| + 1)^{\alpha/2-1},
\]
which holds uniformly in $\xi : |\xi| < (\pi + \nu)m$. Now, the Cauchy-Schwarz inequality implies the bound for $I_2$,
\[
|I_2(\bar{x})| \leq \left(\int_{1<|\xi|<\pi m} \frac{dt}{t^2}\right)^{1/2} \left(\int_{|\xi|<(\pi + \nu)m} \left|\frac{M'(\xi)}{M(\xi)}\right|^2 d\xi\right)^{1/2} \lesssim 1.
\]
Consider $I_1$. Apply the mean value formula to rewrite it as
\[
|I_1(\bar{x})| = \left|\int_{-1}^{1} \frac{1}{t} \left(\frac{M'_m(\bar{x})}{M_m(\bar{x})} + t \left(\frac{M'_m(\xi)}{M_m(\xi)}\right)'_{\xi=\xi_{\bar{x}, t}}\right) dt\right| \lesssim \left|\frac{M''_m}{M_m}\right|_\infty + \left|\frac{M'_m}{M_m}\right|_\infty^2.
\]
The second term was estimated in (4.21) so we only need to control the first one. We use (4.17) and (4.18) to get

\[
\left| \frac{M''_{m}(\xi)}{M_{m}(\xi)} \right| \lesssim \frac{1}{(|\xi| + 1)^2} + \left| \frac{m^{-1} R_{(m,\alpha/2)}(e^{i\xi/m})'}{1 + \xi^2 + m^{-1} R_{(m,\alpha/2)}(e^{i\xi/m})} \right|^2.
\]

The estimates from Lemmas 4.3 and 4.4 in Appendix A can now be used as follows. We have

\[
\left| \frac{M''_{m}(\xi)}{M_{m}(\xi)} \right| \lesssim 1 + 2 \left| \frac{R_{(m,\alpha/2)}(e^{i\xi/m})'}{R_{(m,\alpha/2)}(e^{i\xi/m})} \right|^2 + 2 \left| \frac{R_{(m,\alpha/2)}(e^{i\xi/m})''}{R_{(m,\alpha/2)}(e^{i\xi/m})} \right|
\]
since \((R\overline{R})'' = R''\overline{R} + 2R'\overline{R}' + \overline{R}''\). For \(\xi : 1 < |\xi| < \upsilon m + 1\), one gets

\[
\left| \frac{R_{(m,\alpha/2)}(e^{i\xi/m})'}{R_{(m,\alpha/2)}(e^{i\xi/m})} \right| \lesssim |\xi|^\alpha/2 - 1, \quad \left| \frac{R_{(m,\alpha/2)}(e^{i\xi/m})''}{R_{(m,\alpha/2)}(e^{i\xi/m})} \right| \lesssim |\xi|^\alpha/2 - 1.
\]

For \(\xi : |\xi| < 1\), we have

\[
\left| \frac{R_{(m,\alpha/2)}(e^{i\xi/m})'}{R_{(m,\alpha/2)}(e^{i\xi/m})} \right| \lesssim 1, \quad \left| \frac{R_{(m,\alpha/2)}(e^{i\xi/m})''}{R_{(m,\alpha/2)}(e^{i\xi/m})} \right| \lesssim 1.
\]

This gives a bound

\[
\left| \frac{M''_{m}}{M_{m}} \right|_{\infty} \lesssim 1,
\]

which ensures

\[
|I_{1}(\widehat{x})| \lesssim 1
\]

uniformly in \(\widehat{x} \in [-\upsilon m, \upsilon m]\). The proof is finished. \(\square\)

In the next lemma, we will prove (2.57) and (2.58).

**Lemma 4.8.** For the functions \(H_{n}\) and \(\overline{F}\) introduced in Section 2, we have the following bounds:

\[
(4.23) \quad \left| \partial_{\theta} \left( \frac{2 + H_{n}(1 + \overline{F})}{2 + \overline{H}_{n}(1 + \overline{F})} \right) \right| < 0.01n
\]

and

\[
(4.24) \quad \left| \partial_{\theta} \left( \frac{2 + \overline{H}_{n}(1 - \overline{F})}{2 + H_{n}(1 - \overline{F})} \right) \right| < 0.01n
\]

provided that \(\rho \ll 1\) and \(n \gg 1\).

**Proof.** We will only prove (4.23) as the other bound is similar. We have

\[
2 + H_{n}(1 + \overline{F}) = 2 + (1 - z)(1 - 0.1 R_{(m,-(1-\alpha))(z)})(1 + \overline{C}_{n}\rho(1 + \varepsilon_{n} - z)^{-1} + \overline{C}_{n}(1 + \varepsilon_{n} - z)^{-\alpha}).
\]

First, notice that \(\overline{C}_{n} \to 1\) as \(\rho \to 0\) and \(\varepsilon_{n} \to 0\) as follows from (2.52). The formula (2.51) for \(H_{n}\) implies that

\[
|H_{n}(z)| < C(|z| 1 - z), \quad z \in \mathbb{T}.
\]
Then,
\[ \max_{z \in \mathbb{T}} \Re \left( \tilde{C}_n H_n \rho (1 + \varepsilon_n - z)^{-1} \right) \to 0, \quad \rho \to 0. \]

Finally,
\[ |H_n \tilde{C}_n (1 + \varepsilon_n - z)^{-\alpha}| < \tilde{C}_n |1 + \varepsilon_n - z|^{1-\alpha} (1 + 0.1 |1 - z|^{1-\alpha} + o(1)), \]
where \( o(1) \to 0 \) as \( m \to \infty \) because \( R_{(m,-(1-\alpha))}(z) \to (1 - z)^{1-\alpha} \) uniformly on the circle. Therefore,
\[ |H_n \tilde{C}_n (1 + \varepsilon_n - z)^{-\alpha}| < 2^{1-\alpha} \left( 1 + \frac{2^{1-\alpha}}{10} \right) + o(1) < \sqrt{2} \left( 1 + \frac{\sqrt{2}}{10} \right) + o(1) < 1.8 \]
since \( \alpha \in (0.5, 1) \). Thus,
\[ \Re (2 + H_n (1 + \tilde{F})) > 0.2 \]
and so
\[ |2 + H_n (1 + \tilde{F})| > 0.2 \]
for all \( z \in \mathbb{T} \). Then,
\[ \left| \frac{\partial_\theta \left( 2 + H_n (1 + \tilde{F}) \right)}{2 + H_n (1 + \tilde{F})} \right| \leq 2 \left| \frac{\partial_\theta \left( H_n (1 + \tilde{F}) \right)}{2 + H_n (1 + \tilde{F})} \right| < 10 \left| \partial_\theta \left( H_n (1 + \tilde{F}) \right) \right|. \]

We have
\[ \partial_\theta \left( H_n (1 + \tilde{F}) \right) = H'_n (1 + \tilde{F}) + H_n \tilde{F}'. \]
The explicit expressions for \( H_n \) and \( \tilde{F} \) give
\[ |H_n \tilde{F}'| < C(\alpha) |1 - z| (\rho |1 + \varepsilon_n - z|^{-2} + |1 + \varepsilon_n - z|^{-1-\alpha}) < C(\alpha) (\rho n + n^\alpha), \quad z \in \mathbb{T}, \]
and
\[ |H'_n (1 + \tilde{F})| < C(\alpha) (1 + |\tilde{F}|) + 0.1 |1 - z| (1 + \tilde{F}) |R'_{(m,-(1-\alpha))}(z)|. \]
Lemma 4.6 implies that the third term is bounded by \( Cn^\alpha \) and we have the bound
\[ |H'_n (1 + \tilde{F})| < C(\alpha) (1 + \rho n + n^\alpha) \]
uniformly over \( \mathbb{T} \). Making \( \rho \) small and \( n \) large finishes the proof of (4.23).
\[ \square \]

**Remark.** The estimates in the lemma above are valid for \( \rho \in (0, \rho_0) \) and \( n > n_0 \) where \( \rho_0 \) and \( n_0 \) both depend on \( \alpha \).
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