

On Legendre Polynomials

Plot of Legendre polynomials. I wrote this short program to plot some Legendre polynomials, and to show the roots of $P_4(x)$. It produced Figure 1.

```

plotlegendre.m
% PLOTLEGENDRE Plot five Legendre polynomials P_0(x), ..., P_4(x), and
% show the zeros of P_4(x). These points are x_1, x_2, x_3, x_4 in
% the n=4 Gaussian quadrature ("Gauss-Legendre") rule.

x = -1:.002:1;
P2 = (1/3) * (3*x.^2 - 1);
P3 = (1/5) * (5*x.^3 - 3*x);
P4 = (1/35) * (35*x.^4 - 30*x.^2 + 3);
set(0,'defaultlinelength',2.0)
plot(x,ones(size(x)),x,x,x,P2,x,P3,x,P4)
legend('P_0(x)', 'P_1(x)', 'P_2(x)', 'P_3(x)', 'P_4(x)', ...
      'location','southeast')
grid on,  xlabel x, axis([-1 1 -1.2 1.2])

z4 = [0.3399810436 0.8611363116]; % from text: zeros of P_4
z4 = [-fliplr(z4) z4]           % ... shows them as numbers
hold on
plot(z4,zeros(1,4),'o','markersize',12,'linewidth',3.0), hold off

```

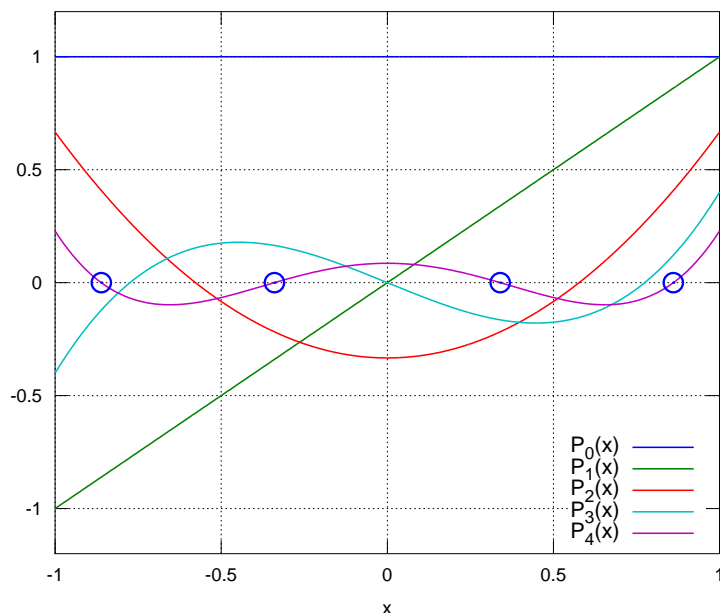


FIGURE 1. Plot of Legendre polynomials $P_0(x), \dots, P_4(x)$. Result of `plotlegendre.m`.

Definition. Recall the textbook's definition of the Legendre polynomials:

- (1a) for $n = 0, 1, 2, \dots$, $P_n(x)$ is a polynomial of degree n ,
- (1a) $P_n(x)$ is *monic*, meaning it has leading coefficient 1, so $P_n(x) = x^n + (\text{lower order terms})$,
and
- (2) for every $P(x)$ which has degree less than n ,

$$\int_{-1}^1 P(x)P_n(x) dx = 0.$$

It is not immediately clear that this is possible, that is, that such polynomials exist! But they can be *constructed* by the method of “orthogonalizing” the monomials $\{1, x, x^2, x^3, \dots\}$. If you have taken linear algebra then you should have seen the “Gram-Schmidt” process, and this can be applied to polynomials using the idea that the integral above is like a dot product,

$$“P \cdot Q” = \int_{-1}^1 P(x)Q(x) dx.$$

It can also be shown that there is only one set of polynomials that satisfies the above definition.

Example of Gauss' division step. Calculation of quotient and remainder by long division.

Given: $n = 4$, $P_4(x) = \frac{1}{35}(35x^4 - 30x^2 + 3) = x^4 + 0x^3 - \frac{6}{7}x^2 + 0x + \frac{3}{35}$, and a polynomial of degree $2n - 1 = 7$:

$$P(x) = x^7 + x^6 + x^5 + 2x^4 - 2x^3 + x^2 + x + 4.$$

Goal: Compute Q, R so that $P(x) = Q(x)P_4(x) + R(x)$.

Solution.