Explicit formulas for five-term recurrence coefficients of orthogonal trigonometric polynomials of semi-integer degree *

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Abstract

Orthogonal systems of trigonometric polynomials of semi-integer degree with respect to a weight function w(x) on $[0, 2\pi)$ have been considered firstly by Turetzkii in [Uchenye Zapiski, Vypusk 1(149) (1959), 31–55, (translation in English in East J. Approx. 11 (2005) 337–359)]. It is proved that such orthogonal trigonometric polynomials of semi-integer degree satisfy five-term recurrence relation. In this paper we present explicit formulas for five-term recurrence coefficients for some weight functions.

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1 Introduction

Let the weight function w(x) be integrable and nonnegative on the interval $[0, 2\pi)$, vanishing there only on a set of a measure zero. For given weight function w(x),

$$(f,g) = \int_0^{2\pi} f(x)g(x)w(x) \,\mathrm{d}x,$$
 (1)

denotes the corresponding inner product of the functions f and g.

The trigonometric functions of the following form

$$A_{n+1/2}(x) = \sum_{\nu=0}^{n} \left(c_{\nu} \cos\left(\nu + \frac{1}{2}\right) x + d_{\nu} \sin\left(\nu + \frac{1}{2}\right) x \right),$$
(2)

where $c_{\nu}, d_{\nu} \in \mathbb{R}$, $|c_n| + |d_n| \neq 0$, are called trigonometric polynomials of semi-integer degree n + 1/2. Coefficients c_n and d_n are leading coefficients.

For any positive integer n, with $\mathfrak{T}_n^{1/2}$ we denote the set of all trigonometric polynomials of semi-integer degree at most n + 1/2, i.e., linear span of the set $\left\{\cos(\nu + 1/2)x, \sin(\nu + 1/2)x, \nu = 0, 1, \ldots, n\right\}$.

The trigonometric polynomial of semi-integer degree n+1/2, of the form (2), is called orthogonal trigonometric polynomial of semi-integer degree n+1/2 with respect to the weight function w(x) if it is orthogonal on $[0, 2\pi)$ with respect to the inner product (1) to every trigonometric polynomial of semi-integer degree from $\mathcal{T}_{n-1}^{1/2}$, i.e., to every trigonometric polynomial of semi-integer degree less than or equal to n - 1/2. These trigonometric systems have applications in construction of quadrature formulas with maximal trigonometric degree of exactness. It is known that orthogonal trigonometric polynomial of semiinteger degree $A_{n+1/2}$ with given leading coefficients c_n and d_n , is uniquely determined (see [1, §3]).

We consider the following two choices of leading coefficients. For the choice $c_n = 1, d_n = 0$, we denote orthogonal trigonometric polynomial of semi-integer degree by $A_{n+1/2}^C$, and for the choice $c_n = 0$ and $d_n = 1$ by $A_{n+1/2}^S$. For the expanded forms of $A_{n+1/2}^C$ and $A_{n+1/2}^S$ we use the following notation

$$A_{n+1/2}^{C}(x) = \cos\left(n + \frac{1}{2}\right)x + \sum_{\nu=0}^{n-1} \left(c_{\nu}^{(n)}\cos\left(\nu + \frac{1}{2}\right)x + d_{\nu}^{(n)}\sin\left(\nu + \frac{1}{2}\right)x\right), \quad (3)$$

$$A_{n+1/2}^{S}(x) = \sin\left(n + \frac{1}{2}\right)x + \sum_{\nu=0}^{n-1} \left(f_{\nu}^{(n)}\cos\left(\nu + \frac{1}{2}\right)x + g_{\nu}^{(n)}\sin\left(\nu + \frac{1}{2}\right)x\right).$$
(4)

In [2] we proved that orthogonal trigonometric polynomials of semi-integer de-

gree $A_{k+1/2}^C(x)$ and $A_{k+1/2}^S(x)$, $k \in \mathbb{N}$, satisfy the following five-term recurrence relations:

$$A_{k+1/2}^C(x) = (2\cos x - \alpha_k^{(1)})A_{k-1/2}^C(x) - \beta_k^{(1)}A_{k-1/2}^S(x) - \alpha_k^{(2)}A_{k-3/2}^C(x) - \beta_k^{(2)}A_{k-3/2}^S(x),$$
(5)

and

$$A_{k+1/2}^{S}(x) = (2\cos x - \delta_{k}^{(1)})A_{k-1/2}^{S}(x) - \gamma_{k}^{(1)}A_{k-1/2}^{C}(x) - \gamma_{k}^{(2)}A_{k-3/2}^{C}(x) - \delta_{k}^{(2)}A_{k-3/2}^{S}(x),$$

$$(6)$$

where recurrence coefficients are given by $\alpha_1^{(2)} = \beta_1^{(2)} = \gamma_1^{(2)} = \delta_1^{(2)} = 0$, and

$$\alpha_{k}^{(1)} = \frac{I_{k-1}^{S} J_{k-1}^{C} - I_{k-1} J_{k-1}}{D_{k-1}}, \quad \alpha_{k}^{(2)} = \frac{I_{k-1}^{C} I_{k-2}^{S} - I_{k-1} I_{k-2}}{D_{k-2}},$$

$$\beta_{k}^{(1)} = \frac{I_{k-1}^{C} J_{k-1} - I_{k-1} J_{k-1}^{C}}{D_{k-1}}, \quad \beta_{k}^{(2)} = \frac{I_{k-1} I_{k-2}^{C} - I_{k-1}^{C} I_{k-2}}{D_{k-2}},$$

$$\gamma_{k}^{(1)} = \frac{I_{k-1}^{S} J_{k-1} - I_{k-1} J_{k-1}^{S}}{D_{k-1}}, \quad \gamma_{k}^{(2)} = \frac{I_{k-1} I_{k-2}^{S} - I_{k-1}^{S} I_{k-2}}{D_{k-2}},$$

$$\delta_{k}^{(1)} = \frac{I_{k-1}^{C} J_{k-1}^{S} - I_{k-1} J_{k-1}}{D_{k-1}}, \quad \delta_{k}^{(2)} = \frac{I_{k-1}^{S} I_{k-2}^{C} - I_{k-1} I_{k-2}}{D_{k-2}},$$
(7)

where $D_{k-j} = I_{k-j}^C I_{k-j}^S - I_{k-j}^2$, j = 1, 2, and

$$I_{\nu}^{C} = (A_{\nu+1/2}^{C}, A_{\nu+1/2}^{C}), \quad J_{\nu}^{C} = (2\cos x A_{\nu+1/2}^{C}, A_{\nu+1/2}^{C}), \tag{8}$$
$$I_{\nu}^{S} = (A_{\nu+1/2}^{S}, A_{\nu+1/2}^{S}), \quad J_{\nu}^{S} = (2\cos x A_{\nu+1/2}^{S}, A_{\nu+1/2}^{S}), \qquad I_{\nu} = (A_{\nu+1/2}^{C}, A_{\nu+1/2}^{S}), \qquad J_{\nu} = (2\cos x A_{\nu+1/2}^{C}, A_{\nu+1/2}^{S}).$$

Knowing recurrence coefficients in five-term recurrence relations (5) and (6) we can obtain coefficients of expanded forms (3) and (4) for $A_{n+1/2}^C$ and $A_{n+1/2}^S$.

Theorem 1 Coefficients $c_{\nu}^{(k)}, d_{\nu}^{(k)}, f_{\nu}^{(k)}, g_{\nu}^{(k)}, k \in \mathbb{N}, \nu = 0, 1, \dots, k-1$, of the representations (3) and (4) can be computed by the following formulas:

$$\begin{split} c_0^{(1)} &= 1 - \alpha_1^{(1)}, \quad d_0^{(1)} = -\beta_1^{(1)}, \quad f_0^{(1)} = -\gamma_1^{(1)}, \quad g_0^{(1)} = -1 - \delta_1^{(1)}; \\ c_0^{(2)} &= 1 + c_0^{(1)} - \alpha_2^{(1)} c_0^{(1)} - \beta_2^{(1)} f_0^{(1)} - \alpha_2^{(2)}, \\ d_0^{(2)} &= -d_0^{(1)} - \alpha_2^{(1)} d_0^{(1)} - \beta_2^{(1)} g_0^{(1)} - \beta_2^{(2)}, \end{split}$$

$$\begin{split} f_0^{(2)} &= f_0^{(1)} - \delta_2^{(1)} f_0^{(1)} - \gamma_2^{(1)} c_0^{(1)} - \gamma_2^{(2)}, \\ g_0^{(2)} &= 1 - g_0^{(1)} - \delta_2^{(1)} g_0^{(1)} - \gamma_2^{(1)} d_0^{(1)} - \delta_2^{(2)}; \end{split}$$

for $k \geq 2$:

$$\begin{split} c_{k-1}^{(k)} &= c_{k-2}^{(k-1)} - \alpha_k^{(1)}, \quad d_{k-1}^{(k)} = d_{k-2}^{(k-1)} - \beta_k^{(1)}, \\ f_{k-1}^{(k)} &= f_{k-2}^{(k-1)} - \gamma_k^{(1)}, \quad g_{k-1}^{(k)} = g_{k-2}^{(k-1)} - \delta_k^{(1)}; \end{split}$$

for $k \geq 3$:

$$\begin{split} c_0^{(k)} &= c_0^{(k-1)} + c_1^{(k-1)} - \alpha_k^{(1)} c_0^{(k-1)} - \beta_k^{(1)} f_0^{(k-1)} - \alpha_k^{(2)} c_0^{(k-2)} - \beta_k^{(2)} f_0^{(k-2)}, \\ c_{k-2}^{(k)} &= 1 + c_{k-3}^{(k-1)} - \alpha_k^{(1)} c_{k-2}^{(k-1)} - \beta_k^{(1)} f_{k-2}^{(k-1)} - \alpha_k^{(2)}, \\ d_0^{(k)} &= -d_0^{(k-1)} + d_1^{(k-1)} - \alpha_k^{(1)} d_0^{(k-1)} - \beta_k^{(1)} g_0^{(k-1)} - \alpha_k^{(2)} d_0^{(k-2)} - \beta_k^{(2)} g_0^{(k-2)}, \\ d_{k-2}^{(k)} &= d_{k-3}^{(k-1)} - \alpha_k^{(1)} d_{k-2}^{(k-1)} - \beta_k^{(1)} g_{k-2}^{(k-1)} - \beta_k^{(2)}, \\ f_0^{(k)} &= f_0^{(k-1)} + f_1^{(k-1)} - \gamma_k^{(1)} c_0^{(k-1)} - \delta_k^{(1)} f_0^{(k-1)} - \gamma_k^{(2)} c_0^{(k-2)} - \delta_k^{(2)} f_0^{(k-2)}, \\ f_{k-2}^{(k)} &= f_{k-3}^{(k-1)} - \gamma_k^{(1)} c_{k-2}^{(k-1)} - \delta_k^{(1)} f_{k-2}^{(k-1)} - \gamma_k^{(2)}, \\ g_0^{(k)} &= -g_0^{(k-1)} + g_1^{(k-1)} - \gamma_k^{(1)} d_0^{(k-1)} - \delta_k^{(1)} g_0^{(k-1)} - \gamma_k^{(2)} d_0^{(k-2)} - \delta_k^{(2)} g_0^{(k-2)}, \\ g_{k-2}^{(k)} &= 1 + g_{k-3}^{(k-1)} - \gamma_k^{(1)} d_{k-2}^{(k-1)} - \delta_k^{(1)} g_{k-2}^{(k-1)} - \delta_k^{(2)}, \\ \end{split}$$

and for $k \ge 4$, for $\nu = 1, ..., k - 3$:

$$\begin{split} c_{\nu}^{(k)} &= c_{\nu-1}^{(k-1)} + c_{\nu+1}^{(k-1)} - \alpha_k^{(1)} c_{\nu}^{(k-1)} - \beta_k^{(1)} f_{\nu}^{(k-1)} - \alpha_k^{(2)} c_{\nu}^{(k-2)} - \beta_k^{(2)} f_{\nu}^{(k-2)}, \\ d_{\nu}^{(k)} &= d_{\nu-1}^{(k-1)} + d_{\nu+1}^{(k-1)} - \alpha_k^{(1)} d_{\nu}^{(k-1)} - \beta_k^{(1)} g_{\nu}^{(k-1)} - \alpha_k^{(2)} d_{\nu}^{(k-2)} - \beta_k^{(2)} g_{\nu}^{(k-2)}, \\ f_{\nu}^{(k)} &= f_{\nu-1}^{(k-1)} + f_{\nu+1}^{(k-1)} - \gamma_k^{(1)} c_{\nu}^{(k-1)} - \delta_k^{(1)} f_{\nu}^{(k-1)} - \gamma_k^{(2)} c_{\nu}^{(k-2)} - \delta_k^{(2)} f_{\nu}^{(k-2)}, \\ g_{\nu}^{(k)} &= g_{\nu-1}^{(k-1)} + g_{\nu+1}^{(k-1)} - \gamma_k^{(1)} d_{\nu}^{(k-1)} - \delta_k^{(1)} g_{\nu}^{(k-1)} - \gamma_k^{(2)} d_{\nu}^{(k-2)} - \delta_k^{(2)} g_{\nu}^{(k-2)}. \end{split}$$

Proof. Substituting $A_{\nu+1/2}^C(x)$ and $A_{\nu+1/2}^S(x)$, $\nu = k - 2, k - 1, k$, given by (3) and (4) in recurrence relations (5) and (6) and comparing coefficients multiplying $\cos(\nu + 1/2)x$ and $\sin(\nu + 1/2)x$, $\nu = 0, 1, \ldots, k$, on the left and on the right hand sides of obtained equalities, we get what is stated. \Box

Also, in [2], numerical method for construction of the corresponding quadratures with maximal trigonometric degree of exactness was presented. This method is based on the five-term recurrence relations for orthogonal trigonometric polynomials $A_{n+1/2}^C$ and $A_{n+1/2}^S$. In fact, the main problem in procedure presented in [2] is calculation of five-term recurrence coefficients. In this paper, in Section 2, for some special weight functions explicit formulas for five-term recurrence coefficients as well as explicit formulas for coefficients of expanded forms (3) and (4) are presented.

In [2] is proved that the case of an symmetric weight function on $(0, 2\pi)$, i.e., case when $w(x) = w(2\pi - x)$, $x \in (0, 2\pi)$, reduces to algebraic polynomials, and five-term recurrence relations reduce to the three-term recurrence relations (see [2, Section 3]). So, in this paper we will not consider such weights.

2 Explicit formulas

For some special weight functions w(x) we can find explicit formulas for recurrence coefficients $\alpha_k^{(j)}$, $\beta_k^{(j)}$, $\gamma_k^{(j)}$, $\delta_k^{(j)}$, $j = 1, 2, k \in \mathbb{N}$, as well as for integrals I_k^C , I_k^S , I_k , J_k^C , J_k^S , J_k , $k \in \mathbb{N}_0$, and for coefficients $c_{\nu}^{(k)}$, $d_{\nu}^{(k)}$, $f_{\nu}^{(k)}$, $g_{\nu}^{(k)}$, $\nu = 0, 1, \ldots, k, k \in \mathbb{N}$ ($c_k^{(k)} = g_k^{(k)} = 1, d_k^{(k)} = f_k^{(k)} = 0$).

First, we consider weight functions $w_m(x) = 1 + \sin mx$, $m \in \mathbb{N}$. In the sequel we need the following integrals $(\delta_{\nu,\mu}$ is Kronecker delta function, $k, \ell \in \mathbb{N}_0$):

$$\int_{0}^{2\pi} \cos(k+1/2)x \cos(\ell+1/2)xw_{m}(x) dx = \pi \delta_{k,\ell}, \qquad (9)$$

$$\int_{0}^{2\pi} \sin(k+1/2)x \sin(\ell+1/2)xw_{m}(x) dx = \pi \delta_{k,\ell}, \qquad (9)$$

$$\int_{0}^{2\pi} \cos(k+1/2)x \sin(\ell+1/2)xw_{m}(x) dx = \pi \delta_{k,\ell}, \qquad (9)$$

$$\int_{0}^{2\pi} \cos(k+1/2)x \sin(\ell+1/2)xw_{m}(x) dx = \frac{\pi}{2}(\delta_{1,m-\ell} + \delta_{0,\ell-m}), \qquad (1)$$

$$\int_{0}^{2\pi} \cos x \cos(k+1/2)x \cos(\ell+1/2)xw_{m}(x) dx = \frac{\pi}{2}\delta_{k,\ell\pm1}, \ k \ge 1, \qquad (1)$$

$$\int_{0}^{2\pi} \cos x \cos(x/2) \cos(\ell+1/2)xw_{m}(x) dx = \frac{\pi}{2}\delta_{0,\ell} + \frac{\pi}{2}\delta_{1,\ell}, \qquad (1)$$

$$\int_{0}^{2\pi} \cos x \sin(k+1/2)x \sin(\ell+1/2)xw_{m}(x) dx = -\frac{\pi}{2}\delta_{0,\ell} + \frac{\pi}{2}\delta_{1,\ell}, \qquad (1)$$

$$\int_{0}^{2\pi} \cos x \cos(k+1/2)x \sin(\ell+1/2)xw_{m}(x) dx = -\frac{\pi}{4}(\delta_{k,1-\ell} + \delta_{k,\ell-2} - \delta_{k,\ell+2}), \qquad (1)$$

$$\int_{0}^{2\pi} \cos x \cos(k+1/2)x \sin(\ell+1/2)xw_{m}(x) dx = -\frac{\pi}{4}(\delta_{k,1-\ell} + \delta_{k,\ell-2} - \delta_{k,\ell+2}), \qquad (1)$$

Knowing these integrals it is easy to see that cases m = 1, an odd m > 1, and an even m must be separately considered.

Theorem 2 For the weight function $w_1(x) = 1 + \sin x$ we have the following explicit formulas for coefficients in recurrence relations (5) and (6) $(k \in \mathbb{N})$:

$$\alpha_k^{(1)} = -\delta_k^{(1)} = (-1)^{k+1} \frac{4k}{(2k-1)(2k+1)}, \quad \alpha_k^{(2)} = \delta_k^{(2)} = 1 \quad (k>1), \quad (10)$$

$$\beta_k^{(1)} = -\gamma_k^{(1)} = \frac{-2}{(2k-1)(2k+1)}, \quad \beta_k^{(2)} = \gamma_k^{(2)} = (-1)^{k+1} \frac{2}{2k-1} \quad (k>1),$$

$$\alpha_1^{(2)} = \beta_1^{(2)} = \gamma_1^{(2)} = \delta_1^{(2)} = 0.$$

Proof. In order to prove this theorem, we will prove the following explicit formulas for integrals ($\nu \in \mathbb{N}_0$):

$$I_{\nu}^{C} = I_{\nu}^{S} = \frac{(\nu+1)\pi}{2\nu+1}, \ J_{\nu}^{C} = -J_{\nu}^{S} = \frac{(-1)^{\nu}\pi}{2\nu+1}, \ I_{\nu} = \frac{(-1)^{\nu}\pi}{2(2\nu+1)}, \ J_{\nu} = 0;$$
(11)

and, also, explicit formulas for coefficients of representations (3) and (4):

for odd k

$$\begin{split} c_{2i}^{(k)} &= -g_{2i}^{(k)} = (-1)^{[k/2]+1+i} \frac{k-2i}{2k+1}, \quad i = 0, 1, \dots, [k/2], \\ c_{2i-1}^{(k)} &= g_{2i-1}^{(k)} = (-1)^{[k/2]+1+i} \frac{k+2i}{2k+1}, \quad i = 1, \dots, [k/2], \\ d_{2i}^{(k)} &= -f_{2i}^{(k)} = (-1)^{[k/2]+i} \frac{k+1+2i}{2k+1}, \quad i = 0, 1, \dots, [k/2], \\ d_{2i-1}^{(k)} &= f_{2i-1}^{(k)} = (-1)^{[k/2]+1+i} \frac{k+1-2i}{2k+1}, \quad i = 1, \dots, [k/2], \end{split}$$

and for even k

$$c_{2i}^{(k)} = g_{2i}^{(k)} = (-1)^{k/2+i} \frac{k+1+2i}{2k+1}, \quad i = 0, 1, \dots, k/2,$$

$$c_{2i-1}^{(k)} = -g_{2i-1}^{(k)} = (-1)^{k/2+i} \frac{k+1-2i}{2k+1}, \quad i = 1, \dots, k/2,$$

$$d_{2i}^{(k)} = f_{2i}^{(k)} = (-1)^{k/2+1+i} \frac{k-2i}{2k+1}, \quad i = 0, 1, \dots, k/2,$$

$$d_{2i-1}^{(k)} = -f_{2i-1}^{(k)} = (-1)^{k/2+i} \frac{k+2i}{2k+1}, \quad i = 1, \dots, k/2.$$

By direct calculations, using (7), (8), and formulas in Theorem 1, we verify

formulas (11) for $\nu = 0$; formulas for recurrence coefficients $\alpha_1^{(1)}$, $\beta_1^{(1)}$, $\gamma_1^{(1)}$ and $\delta_1^{(1)}$; formulas for coefficients $c_0^{(1)}$, $d_0^{(1)}$, $f_0^{(1)}$ and $g_0^{(1)}$; and (11) for $\nu = 1$.

Suppose that given explicit formulas are exact for two successive nonnegative integers k-2 and k-1. Starting with formulas (11) for $\nu = k-2, k-1, k \ge 2$ by direct calculation (using formulas (7)) we obtain recurrence coefficients (10). We have

$$D_{k-1} = \left(\frac{k\pi}{2k-1}\right)^2 - \frac{\pi^2}{4(2k-1)^2} = \frac{\pi^2(2k+1)}{4(2k-1)}, \quad D_{k-2} = \frac{\pi^2(2k-1)}{4(2k-3)},$$

and

$$\begin{split} &\alpha_k^{(1)} = \frac{I_{k-1}^S J_{k-1}^C - I_{k-1} J_{k-1}}{D_{k-1}} = \frac{I_{k-1}^S J_{k-1}^C}{D_{k-1}} \\ &= \frac{k\pi}{2k-1} \cdot \frac{(-1)^{k-1}\pi}{2k-1} \cdot \frac{4(2k-1)}{\pi^2(2k+1)} = \frac{(-1)^{k-1}4k}{(2k-1)(2k+1)}, \\ &\alpha_k^{(2)} = \frac{I_{k-1}^C I_{k-2}^S - I_{k-1} I_{k-2}}{D_{k-2}} \\ &= \left(\frac{k\pi}{2k-1} \cdot \frac{(k-1)\pi}{2k-3} - \frac{(-1)^{k-1}\pi}{2(2k-1)} \cdot \frac{(-1)^{k-2}\pi}{2(2k-3)}\right) \frac{4(2k-3)}{\pi^2(2k-1)} = 1, \\ &\beta_k^{(1)} = \frac{I_{k-1}^C J_{k-1} - I_{k-1} J_{k-1}^C}{D_{k-1}} = -\frac{I_{k-1} J_{k-1}^C}{D_{k-1}} \\ &= -\frac{(-1)^{k-1}\pi}{2(2k-1)} \cdot \frac{(-1)^{k-1}\pi}{2k-1} \cdot \frac{4(2k-1)}{\pi^2(2k+1)} = \frac{-2}{(2k-1)(2k+1)}, \\ &\beta_k^{(2)} = \frac{I_{k-1} I_{k-2}^C - I_{k-1}^C I_{k-2}}{D_{k-2}} \\ &= \left(\frac{(-1)^{k-1}\pi}{2(2k-1)} \cdot \frac{(k-1)\pi}{2k-3} - \frac{k\pi}{2k-1} \cdot \frac{(-1)^{k-2}\pi}{2(2k-3)}\right) \cdot \frac{4(2k-3)}{\pi^2(2k-1)} \\ &= (-1)^{k-1} \left(\frac{k-1}{2k-1} - \frac{-k}{2k-1}\right) \frac{2}{2k-1} = (-1)^{k-1} \frac{2}{2k-1}, \\ &\gamma_k^{(1)} = \frac{I_{k-1}^S J_{k-1} - I_{k-1} J_{k-1}^S}{D_{k-1}} = -\frac{I_{k-1} J_{k-1}^S}{D_{k-1}} = -\beta_k^{(1)}, \\ &\delta_k^{(1)} = \frac{I_{k-1}^C J_{k-1}^S - I_{k-1} J_{k-1}}{D_{k-1}} = \frac{I_{k-1}^C J_{k-1}^S}{D_{k-1}} = -\alpha_k^{(1)}, \\ &\gamma_k^{(2)} = \frac{I_{k-1} I_{k-2}^S - I_{k-1}^S I_{k-2}}{D_{k-2}} = \beta_k^{(2)}, \quad \delta_k^{(2)} = \frac{I_{k-1}^S I_{k-2}^S - I_{k-1} I_{k-2}}{D_{k-2}} = \alpha_k^{(2)} \end{split}$$

Using (10), and formulas given in Theorem 1, we directly verify given formulas for $c_i^{(k)}$, $d_i^{(k)}$, $f_i^{(k)}$, $g_i^{(k)}$, i = 0, 1, ..., k, $(c_k^{(k)} = g_k^{(k)} = 1 \text{ and } d_k^{(k)} = f_k^{(k)} = 0)$. For

example, if k is even, then [(k-1)/2] = k/2 - 1 and for i = 1, ..., [(k-3)/2] we obtain

$$\begin{split} c_{2i-1}^{(k)} &= c_{2i-2}^{(k-1)} + c_{2i}^{(k-1)} - \alpha_k^{(1)} c_{2i-1}^{(k-1)} - \beta_k^{(1)} f_{2i-1}^{(k-1)} - \alpha_k^{(2)} c_{2i-1}^{(k-2)} - \beta_k^{(2)} f_{2i-1}^{(k-2)} \\ &= (-1)^{k/2+i-1} \frac{k-2i+1}{2k-1} + (-1)^{k/2+i} \frac{k-1-2i}{2k-1} \\ &+ (-1)^{k/2+i} \frac{4k(k-1+2i)}{(2k-1)^2(2k+1)} + (-1)^{k/2+i} \frac{2(k-2i)}{(2k-1)^2(2k+1)} \\ &- (-1)^{k/2-1+i} \frac{k-1-2i}{2k-3} + (-1)^{k/2+i} \frac{2(k-2+2i)}{(2k-1)(2k-3)} \\ &= (-1)^{k/2+i} \frac{k+1-2i}{2k+1} - \alpha_k^{(1)} c_{2i}^{(k-1)} - \beta_k^{(1)} f_{2i}^{(k-1)} - \alpha_k^{(2)} c_{2i}^{(k-2)} - \beta_k^{(2)} f_{2i}^{(k-2)} \\ &= (-1)^{k/2+i} \frac{k-1+2i}{2k-1} + (-1)^{k/2+i+1} \frac{k+1+2i}{2k-1} \\ &+ (-1)^{k/2+i} \frac{4k(k-1-2i)}{(2k-1)^2(2k+1)} + (-1)^{k/2+i} \frac{2(k+2i)}{(2k-1)^2(2k+1)} \\ &- (-1)^{k/2-1+i} \frac{k-1+2i}{2k-3} + (-1)^{k/2+i} \frac{2(k-2-2i)}{(2k-1)(2k-3)} \\ &= (-1)^{k/2-1+i} \frac{k+1+2i}{2k-3} + (-1)^{k/2+i} \frac{2(k-2-2i)}{(2k-1)(2k-3)} \\ &= (-1)^{k/2+i} \frac{k+1+2i}{2k-3} + (-1)^{k/2+i} \frac{2(k-2-2i)}{(2k-1)(2k-3)} \\ &= (-1)^{k/2+i} \frac{k+1+2i}{2k-3} + (-1)^{k/2+i} \frac{2(k-2-2i)}{(2k-1)(2k-3)} \\ &= (-1)^{k/2+i} \frac{k+1+2i}{2k-1} \\ &= (-1)^{k$$

Also, we have

$$\begin{split} c_{k-1}^{(k)} &= c_{k-2}^{(k-1)} - \alpha_k^{(1)} \\ &= (-1)^{k/2 - 1 + 1 + k/2 - 1} \frac{k - 1 - 2(k/2 - 1)}{2(k-1) + 1} - \frac{(-1)^{k+1} 4k}{(2k-1)(2k+1)} = \frac{1}{2k+1}, \\ c_{k-2}^{(k)} &= 1 + c_{k-3}^{(k-1)} - \alpha_k^{(1)} c_{k-2}^{(k-1)} - \beta_k^{(1)} f_{k-2}^{(k-1)} - \alpha_k^{(2)} \\ &= 1 - \frac{2k-3}{2k-1} - \frac{4k}{(2k-1)^2(2k+1)} - \frac{2(k+k-2)}{(2k-1)^2(2k+1)} - 1 = -\frac{2k-1}{2k+1}, \\ c_0^{(k)} &= c_0^{(k-1)} + c_1^{(k-1)} - \alpha_k^{(1)} c_0^{(k-1)} - \beta_k^{(1)} f_0^{(k-1)} - \alpha_k^{(2)} c_0^{(k-2)} - \beta_k^{(2)} f_0^{(k-2)} \\ &= (-1)^{k/2} \frac{k-1}{2k-1} + (-1)^{k/2+1} \frac{k+1}{2k-1} + (-1)^{k/2} \frac{4k(k-1)}{(2k-1)^2(2k+1)} \\ &+ (-1)^{k/2} \frac{2k}{(2k-1)^2(2k+1)} - (-1)^{k/2-1} \frac{k-1}{2k-3} \\ &+ (-1)^{k/2} \frac{2(k-2)}{(2k-1)(2k-3)} = (-1)^{k/2} \frac{k+1}{2k+1}. \end{split}$$

Analogously we can verify formulas for $c_i^{(k)}$, i = 0, 1, ..., k - 1, in case when k is odd, and also formulas for $d_i^{(k)}, f_i^{(k)}, g_i^{(k)}, i = 0, 1, ..., k - 1, k \in \mathbb{N}$.

Now, only we need to do is to verify formulas (11) for $\nu = k$, using given explicit formulas for coefficients $c_i^{(k)}$, $d_i^{(k)}$, $f_i^{(k)}$, $g_i^{(k)}$, $i = 0, 1, \ldots, k$. Using (9) we have

$$\begin{split} I_k^C &= \pi \left(1 + c_0^{(k)} d_0^{(k)} \right) + \pi \sum_{\nu=0}^{k-1} \left(c_\nu^{(k)^2} + d_\nu^{(k)^2} \right) + \pi \sum_{\nu=0}^{k-1} \left(c_\nu^{(k)} d_{\nu+1}^{(k)} - c_{\nu+1}^{(k)} d_\nu^{(k)} \right), \\ I_k^S &= \pi \left(1 + f_0^{(k)} g_0^{(k)} \right) + \pi \sum_{\nu=0}^{k-1} \left(f_\nu^{(k)^2} + g_\nu^{(k)^2} \right) + \pi \sum_{\nu=0}^{k-1} \left(f_\nu^{(k)} g_{\nu+1}^{(k)} - f_{\nu+1}^{(k)} g_\nu^{(k)} \right) \\ &+ \pi \sum_{\nu=0}^{k-1} \left(c_0^{(k)} g_0^{(k)} + f_0^{(k)} d_0^{(k)} \right) + \pi \sum_{\nu=0}^{k-1} \left(c_\nu^{(k)} f_\nu^{(k)} + d_\nu^{(k)} g_\nu^{(k)} \right) \\ &+ \frac{\pi}{2} \sum_{\nu=0}^{k-1} \left(c_\nu^{(k)} g_{\nu+1}^{(k)} + f_\nu^{(k)} d_{\nu+1}^{(k)} \right) - \frac{\pi}{2} \sum_{\nu=0}^{k-1} \left(c_{\nu+1}^{(k)} g_\nu^{(k)} + f_{\nu+1}^{(k)} d_\nu^{(k)} \right), \\ J_k^C &= \pi \left(c_0^{(k)^2} - d_0^{(k)^2} + c_0^{(k)} d_1^{(k)} + d_0^{(k)} c_1^{(k)} \right) \\ &+ 2\pi \sum_{\nu=0}^{k-1} \left(c_\nu^{(k)} c_{\nu+1}^{(k)} + d_\nu^{(k)} d_{\nu+1}^{(k)} \right) + \pi \sum_{\nu=0}^{k-2} \left(c_\nu^{(k)} d_{\nu+2}^{(k)} - c_{\nu+2}^{(k)} d_\nu^{(k)} \right), \\ J_k^S &= \pi \left(f_0^{(k)^2} - g_0^{(k)^2} + f_0^{(k)} g_1^{(k)} + g_0^{(k)} f_1^{(k)} \right) \\ &+ 2\pi \sum_{\nu=0}^{k-1} \left(f_\nu^{(k)} f_{\nu+1}^{(k)} + g_\nu^{(k)} g_{\nu+1}^{(k)} \right) + \pi \sum_{\nu=0}^{k-2} \left(f_\nu^{(k)} g_{\nu+2}^{(k)} - f_{\nu+2}^{(k)} g_\nu^{(k)} \right), \\ J_k &= \pi \left(c_0^{(k)} f_0^{(k)} - d_0^{(k)} g_0^{(k)} \right) + \frac{\pi}{2} \left(c_0^{(k)} g_1^{(k)} + c_1^{(k)} g_0^{(k)} + f_0^{(k)} d_1^{(k)} + f_1^{(k)} d_0^{(k)} \right) \\ &+ \pi \sum_{\nu=0}^{k-1} \left(c_\nu^{(k)} f_{\nu+1}^{(k)} + g_\nu^{(k)} d_{\nu+1}^{(k)} + g_{\nu+1}^{(k)} d_\nu^{(k)} + c_{\nu+1}^{(k)} f_\nu^{(k)} \right) \\ &+ \pi \sum_{\nu=0}^{k-1} \left(c_\nu^{(k)} g_{\nu+2}^{(k)} - c_{\nu+2}^{(k)} g_\nu^{(k)} + f_\nu^{(k)} d_{\nu+2}^{(k)} - f_{\nu+2}^{(k)} d_\nu^{(k)} \right); \end{split}$$

Substituting here explicit formulas for coefficients $c_i^{(k)}$, $d_i^{(k)}$, $f_i^{(k)}$, $g_i^{(k)}$, $i = 0, 1, \ldots, k$ we obtain formulas (11):

$$\begin{split} I_k &= \frac{(-1)^{k+1}\pi}{(2k+1)^2} 2\sum_{i=0}^{k-1} (k-i)(k+1+i) + \frac{(-1)^k\pi}{2(2k+1)^2} \left(2\sum_{i=0}^{k-1} (k-i)(k+i) - k^2 \right) \\ &+ \frac{(-1)^k\pi}{2(2k+1)^2} \left(2\sum_{i=0}^{k-1} (k-i)(k+2+i) + (k+1)^2 \right) \\ &= \frac{(-1)^{k+1}\pi}{(2k+1)^2} \frac{2}{3}k(k+1)(2k+1) + \frac{(-1)^k\pi}{2(2k+1)^2} \left(\frac{2}{6}k(k+1)(4k-1) - k^2 \right) \\ &+ \frac{(-1)^k\pi}{2(2k+1)^2} \left(\frac{2}{6}k(k+1)(4k+5) + (k+1)^2 \right) = (-1)^k \frac{\pi}{2(2k+1)}, \end{split}$$

$$\begin{split} I_k^C &= I_k^S = \frac{\pi}{(2k+1)^2} \sum_{i=0}^{2k+1} i^2 - \frac{\pi}{(2k+1)^2} \sum_{i=0}^{2k} i(i+1) \\ &= \frac{\pi}{(2k+1)^2} \frac{1}{6} (2k+1)(2k+2)(4k+3) \\ &- \frac{\pi}{(2k+1)^2} \frac{1}{3} 2k(2k+1)(2k+2) = \frac{\pi(k+1)}{2k+1}. \end{split}$$

On similar way we obtain formulas for integrals J_k^C , J_k^S and J_k . \Box

Theorem 3 For the weight function $w_m(x) = 1 + \sin mx$, where $m \ge 3$ is an odd integer, we have the following explicit formulas for coefficients in five-term recurrence relations (5) and (6) $(\ell \in \mathbb{N}_0)$:

$$\begin{aligned} \alpha_1^{(1)} &= -\delta_1^{(1)} = 1, \ \alpha_1^{(2)} = \delta_1^{(2)} = 0, \\ for \ k &= \ell m, \ \ell \ge 1; \ \ \alpha_k^{(2)} = \delta_k^{(2)} = 1, \ \ \alpha_k^{(1)} = -\delta_k^{(1)} = \frac{(-1)^{\ell+1}}{2\ell+1}, \\ for \ k &= \ell m+1, \ \ell \ge 1; \end{aligned}$$

$$\alpha_k^{(2)} = \delta_k^{(2)} = \frac{(2\ell+1)^2 - 1}{(2\ell+1)^2}, \quad \alpha_k^{(1)} = -\delta_k^{(1)} = \frac{(-1)^\ell}{2\ell+1},$$

for all other values of integers k > 1 hold $\alpha_k^{(2)} = \delta_k^{(2)} = 1$, $\alpha_k^{(1)} = \delta_k^{(1)} = 0$, for $k = [m/2] + \ell m + 1$: $\beta_k^{(2)} = \gamma_k^{(2)} = \frac{(-1)^\ell}{2(\ell+1)}$, for $k = [m/2] + \ell m + 2$: $\beta_k^{(2)} = \gamma_k^{(2)} = \frac{(-1)^{\ell+1}}{2(\ell+1)}$, for all other values of positive integers k hold $\beta_k^{(2)} = \gamma_k^{(2)} = 0$ and for k

for all other values of positive integers k hold $\beta_k^{(2)} = \gamma_k^{(2)} = 0$, and for all positive integers k hold $\beta_k^{(1)} = \gamma_k^{(1)} = 0$.

Proof. The steps in proof is the same as in proof of Theorem 2.

Simultaneously, with formulas for recurrence coefficients, we prove the following formulas for integrals:

for
$$\nu = \ell m$$

 $I_{\nu}^{C} = I_{\nu}^{S} = \frac{(\ell+1)\pi}{2\ell+1}, \quad I_{\nu} = J_{\nu} = 0, \quad J_{\nu}^{C} = -J_{\nu}^{S} = (-1)^{\ell} \frac{(\ell+1)\pi}{(2\ell+1)^{2}},$

for $\nu = \ell m + [m/2]$

$$I_{\nu}^{C} = I_{\nu}^{S} = \frac{(\ell+1)\pi}{2\ell+1}, \quad I_{\nu} = (-1)^{\ell} \frac{\pi}{2(2\ell+1)}, \quad J_{\nu} = J_{\nu}^{C} = J_{\nu}^{S} = 0,$$

for $\nu = \ell m - 1, \ \ell \ge 1$

$$I_{\nu}^{C} = I_{\nu}^{S} = \frac{(2\ell+1)\pi}{4\ell}, \quad I_{\nu} = J_{\nu} = 0, \quad J_{\nu}^{C} = -J_{\nu}^{S} = (-1)^{\ell+1} \frac{\pi}{4\ell},$$

in the case m > 3, for $\nu = \ell m + 1, \ldots, \ell m + [m/2] - 1$

$$I_{\nu}^{C} = I_{\nu}^{S} = \frac{(\ell+1)\pi}{2\ell+1}, \quad I_{\nu} = J_{\nu} = J_{\nu}^{C} = J_{\nu}^{S} = 0,$$

and for $\nu = \ell m + [m/2] + 1, \dots, (\ell + 1)m - 2$

$$I_{\nu}^{C} = I_{\nu}^{S} = \frac{(2\ell+3)\pi}{4(\ell+1)}, \quad I_{\nu} = J_{\nu} = J_{\nu}^{C} = J_{\nu}^{S} = 0$$

and for coefficients of representations (3) and (4):

for $k = \ell m + p, p = 0, 1, ..., [m/2]$ $\begin{aligned} c_{k-2jm}^{(k)} &= g_{k-2jm}^{(k)} = (-1)^j \frac{2\ell + 1 - 2j}{2\ell + 1}, \quad j = 0, 1, ..., [\ell/2], \\ c_{k-2jm-(2p+1)}^{(k)} &= -g_{k-2jm-(2p+1)}^{(k)} = (-1)^{\ell + j} \frac{2j + 1}{2\ell + 1}, \quad j = 0, 1, ..., [(\ell - 1)/2], \\ d_{k-(2j+1)m}^{(k)} &= -f_{k-(2j+1)m}^{(k)} = (-1)^j \frac{2\ell - 2j}{2\ell + 1}, \quad j = 0, 1, ..., [(\ell - 1)/2], \\ d_{k-(2j+1)m-(2p+1)}^{(k)} &= f_{k-(2j+1)m-(2p+1)}^{(k)} = (-1)^{\ell + j} \frac{2(j + 1)}{2\ell + 1}, \quad j = 0, 1, ..., [\ell/2] - 1; \\ \text{for } k = \ell m - p, \ \ell > 1, \ p = 1, ..., [m/2] \end{aligned}$

$$c_{k-2jm}^{(k)} = g_{k-2jm}^{(k)} = (-1)^j \frac{\ell - j}{\ell}, \quad j = 0, 1, \dots, [(\ell - 1)/2],$$

$$\begin{aligned} c_{k-2jm+(2p-1)}^{(k)} &= -g_{k-2jm+(2p-1)}^{(k)} = (-1)^{\ell+j} \frac{j}{\ell}, \quad j = 1, \dots, [\ell/2], \\ d_{k-(2j+1)m}^{(k)} &= -f_{k-(2j+1)m}^{(k)} = (-1)^j \frac{2\ell - (2j+1)}{2\ell}, \quad j = 0, 1, \dots, [\ell/2] - 1, \\ d_{k-(2j+1)m+(2p-1)}^{(k)} &= f_{k-(2j+1)m+(2p-1)}^{(k)} = (-1)^{\ell+j} \frac{2j+1}{2\ell}, \quad j = 0, 1, \dots, [(\ell-1)/2]; \\ \text{all other coefficients are equal to 0.} \end{aligned}$$

By using (9), (7), and Theorem 1, it is easy to see that for all nonnegative integers $k \leq [m/2] - 1$ given formulas are correct, i.e., we have $I_0^C = I_0^S = J_0^C = -J_0^S = \pi$, $I_0 = J_0 = 0$, $\alpha_1^{(1)} = -\delta_1^{(1)} = 1$, $\beta_1^{(1)} = \gamma_1^{(1)} = 0$; and for $1 \leq k \leq [m/2] - 1$, $I_k^C = I_k^S = \pi$, $I_k = J_k = J_k^C = J_k^S = 0$, $c_{\nu}^{(k)} = d_{\nu}^{(k)} = f_{\nu}^{(k)} = g_{\nu}^{(k)} = 0$, $\nu = 0, 1, \dots, k - 1$ (cf. [1, §3, Example 4]¹), and

¹ Notice that in [1] orthogonal trigonometric polynomials with leading coefficients $c_n^{(n)} = d_n^{(n)} = 1$ were considered.

 $\alpha_k^{(1)} = \delta_k^{(1)} = \beta_k^{(j)} = \gamma_k^{(j)} = 0, \ \alpha_k^{(2)} = \delta_k^{(2)} = 1 \text{ for } 1 < k \leq [m/2] - 1.$ For k = [m/2] we have also $\alpha_k^{(1)} = \delta_k^{(1)} = \beta_k^{(j)} = \gamma_k^{(j)} = 0, \ \alpha_k^{(2)} = \delta_k^{(2)} = 1, \ c_\nu^{(k)} = d_\nu^{(k)} = f_\nu^{(k)} = g_\nu^{(k)} = 0, \ \nu = 0, 1, \dots, k - 1, \text{ and according to (9) we obtain } I_k^C = I_k^S = \pi, \ J_k^C = J_k^S = J_k = 0, \text{ but, now, } I_k = \pi/2, \text{ and, because of that, for } k = [m/2] + 1 = m - [m/2], \text{ we have } \beta_k^{(2)} = \gamma_k^{(2)} = 1/2, \text{ as well as } d_{k-2}^{(k)} = f_{k-2}^{(k)} = -1/2.$ We set apart these two values of k, in order to compare this case with case of an even m (see Theorem 4).

Starting with given formulas for $\nu = k-2, k-1, k \ge [m/2]+2$, by direct calculation (using (7)) we verify formulas for recurrence coefficients $\alpha_k^{(j)}, \beta_k^{(j)}, \gamma_k^{(j)}, \delta_k^{(j)}$, j = 1, 2. Using these formulas and Theorem 1 we obtain formulas for coefficients $c_{\nu}^{(k)}, d_{\nu}^{(k)}, f_{\nu}^{(k)}, g_{\nu}^{(k)}, \nu = 0, 1, \dots, k$.

Finally, using given explicit formulas for coefficients $c_i^{(k)}$, $d_i^{(k)}$, $f_i^{(k)}$, $g_i^{(k)}$, $i = 0, 1, \ldots, k$, according to (9), similar as in proof of Theorem 2, we verify given explicit formulas for integrals I_k^C , I_k^S , I_k , J_k^C , J_k^S , J_k . \Box

Theorem 4 For the weight function $w_m(x) = 1 + \sin mx$, where m is an even integer, coefficients of five-term recurrence relations (5) and (6) are given by the following formulas $(\ell \in \mathbb{N}_0)$:

$$\begin{aligned} \alpha_1^{(1)} &= -\delta_1^{(1)} = 1, \ \alpha_1^{(2)} = \delta_1^{(2)} = 0, \\ for \ m &= 2: \ \beta_1^{(1)} = \gamma_1^{(1)} = 1/2, \\ for \ m &= 2, \ k = 2\ell, \ \ell \ge 1 \end{aligned}$$

$$\alpha_k^{(1)} = -\delta_k^{(1)} = \frac{(-1)^{\ell+1}}{2\ell+1}, \quad \alpha_k^{(2)} = \delta_k^{(2)} = \frac{4\ell^2 - 1}{4\ell^2}, \quad \beta_k^{(1)} = \gamma_k^{(1)} = \frac{(-1)^\ell}{2\ell},$$

for $m = 2, \ k = 2\ell + 1, \ \ell \ge 1$

$$\alpha_k^{(1)} = -\delta_k^{(1)} = \frac{(-1)^\ell}{2\ell + 1}, \quad \alpha_k^{(2)} = \delta_k^{(2)} = \frac{(2\ell + 1)^2 - 1}{(2\ell + 1)^2}, \quad \beta_k^{(1)} = \gamma_k^{(1)} = \frac{(-1)^\ell}{2(\ell + 1)^2},$$

for $k = \ell m/2 + 1$, $m \ge 4$, where ℓ is an odd positive integer

$$\alpha_k^{(2)} = \delta_k^{(2)} = \frac{(\ell+1)^2 - 1}{(\ell+1)^2}, \quad \alpha_k^{(1)} = \delta_k^{(1)} = 0,$$

for $k = \ell m/2$, $m \ge 4$, where ℓ is an even positive integer

$$\alpha_k^{(2)} = \delta_k^{(2)} = 1, \quad \alpha_k^{(1)} = -\delta_k^{(1)} = \frac{(-1)^{\ell/2+1}}{\ell+1},$$

for $k = \ell m/2 + 1$, $m \ge 4$, where ℓ is an even positive integer

$$\alpha_k^{(2)} = \delta_k^{(2)} = \frac{(\ell+1)^2 - 1}{(\ell+1)^2}, \quad \alpha_k^{(1)} = -\delta_k^{(1)} = \frac{(-1)^{\ell/2}}{\ell+1},$$

for $m \ge 4$, for all other values of integers k > 1 hold $\alpha_k^{(2)} = \delta_k^{(2)} = 1$ and $\alpha_k^{(1)} = \delta_k^{(1)} = 0$, for $k = m/2 + \ell m$, $m \ge 4$: $\beta_k^{(1)} = \gamma_k^{(1)} = \frac{(-1)^\ell}{2(\ell+1)}$, for $k = m/2 + \ell m + 1$, $m \ge 4$: $\beta_k^{(1)} = \gamma_k^{(1)} = \frac{(-1)^{\ell+1}}{2(\ell+1)}$,

for $m \ge 4$, for all other values of positive integers k hold $\beta_k^{(1)} = \gamma_k^{(1)} = 0$, and for all even m, for all positive integers k hold $\beta_k^{(2)} = \gamma_k^{(2)} = 0$.

Proof. As in previous theorems, we prove simultaneously the following formulas:

for $m = 2, \nu = 2\ell$

$$I_{\nu}^{C} = I_{\nu}^{S} = \frac{(\ell+1)\pi}{2\ell+1}, \quad I_{\nu} = 0,$$
$$J_{\nu}^{C} = -J_{\nu}^{S} = (-1)^{\ell} \frac{(\ell+1)\pi}{(2\ell+1)^{2}}, \quad J_{\nu} = (-1)^{\ell} \frac{\pi}{2(2\ell+1)},$$

for $m = 2, \nu = 2\ell + 1$

$$I_{\nu}^{C} = I_{\nu}^{S} = \frac{(2\ell+3)\pi}{4(\ell+1)}, \quad I_{\nu} = 0,$$

$$J_{\nu}^{C} = -J_{\nu}^{S} = (-1)^{\ell} \frac{\pi}{4(\ell+1)}, \quad J_{\nu} = (-1)^{\ell+1} \frac{(2\ell+3)\pi}{8(\ell+1)^{2}},$$

for $\nu = \ell m, \, m \geq 4$

$$I_{\nu}^{C} = I_{\nu}^{S} = \frac{(\ell+1)\pi}{2\ell+1}, \quad I_{\nu} = J_{\nu} = 0, \quad J_{\nu}^{C} = -J_{\nu}^{S} = (-1)^{\ell} \frac{(\ell+1)\pi}{(2\ell+1)^{2}},$$

for $\nu = \ell m + m/2, \, m > 4$

$$I_{\nu}^{C} = I_{\nu}^{S} = \frac{(2\ell+3)\pi}{4(\ell+1)}, \quad I_{\nu} = J_{\nu}^{C} = J_{\nu}^{S} = 0, \quad J_{\nu} = (-1)^{\ell+1} \frac{(2\ell+3)\pi}{8(\ell+1)^{2}},$$

for $\nu = \ell m + m/2 - 1, \ m \ge 4$

$$I_{\nu}^{C} = I_{\nu}^{S} = \frac{(\ell+1)\pi}{2\ell+1}, \quad I_{\nu} = J_{\nu}^{C} = J_{\nu}^{S} = 0, \quad J_{\nu} = (-1)^{\ell} \frac{\pi}{2(2\ell+1)},$$

for $\nu = \ell m - 1, \, \ell \ge 1, \, m \ge 4$

$$I_{\nu}^{C} = I_{\nu}^{S} = \frac{(2\ell+1)\pi}{4\ell}, \quad I_{\nu} = J_{\nu} = 0, \quad J_{\nu}^{C} = -J_{\nu}^{S} = (-1)^{\ell+1} \frac{\pi}{4\ell},$$

in the case m > 4, for $\nu = \ell m + 1, ..., \ell m + m/2 - 2$

$$I_{\nu}^{C} = I_{\nu}^{S} = \frac{(\ell+1)\pi}{2\ell+1}, \quad I_{\nu} = J_{\nu} = J_{\nu}^{C} = J_{\nu}^{S} = 0,$$

and for $\nu = \ell m + m/2 + 1, \dots, (\ell + 1)m - 2$

$$I_{\nu}^{C} = I_{\nu}^{S} = \frac{(2\ell+3)\pi}{4(\ell+1)}, \quad I_{\nu} = J_{\nu} = J_{\nu}^{C} = J_{\nu}^{S} = 0;$$

for $k = \ell m + p, p = 0, 1, \dots, m/2 - 1$

$$c_{k-2jm}^{(k)} = g_{k-2jm}^{(k)} = (-1)^j \frac{2\ell + 1 - 2j}{2\ell + 1}, \quad j = 0, 1, \dots, [\ell/2],$$

$$c_{k-2jm-(2p+1)}^{(k)} = -g_{k-2jm-(2p+1)}^{(k)} = (-1)^{\ell+j} \frac{2j+1}{2\ell+1}, \quad j = 0, 1, \dots, [(\ell-1)/2],$$

$$d_{k-(2j+1)m}^{(k)} = -f_{k-(2j+1)m}^{(k)} = (-1)^j \frac{2\ell-2j}{2\ell+1}, \quad j = 0, 1, \dots, [(\ell-1)/2],$$

 $d_{k-(2j+1)m-(2p+1)}^{(k)} = f_{k-(2j+1)m-(2p+1)}^{(k)} = (-1)^{\ell+j} \frac{2(j+1)}{2\ell+1}, \quad j = 0, 1, \dots, \lfloor \ell/2 \rfloor - 1;$ for $k = \ell m - p, \ \ell \ge 1, \ p = 1, \dots, m/2$

$$c_{k-2jm}^{(k)} = g_{k-2jm}^{(k)} = (-1)^j \frac{\ell - j}{\ell}, \quad j = 0, 1, \dots, [(\ell - 1)/2],$$

$$\begin{aligned} c_{k-2jm+(2p-1)}^{(k)} &= -g_{k-2jm+(2p-1)}^{(k)} = (-1)^{\ell+j} \frac{j}{\ell}, \quad j = 1, \dots, [\ell/2], \\ d_{k-(2j+1)m}^{(k)} &= -f_{k-(2j+1)m}^{(k)} = (-1)^j \frac{2\ell - (2j+1)}{2\ell}, \quad j = 0, 1, \dots, [\ell/2] - 1, \\ d_{k-(2j+1)m+(2p-1)}^{(k)} &= f_{k-(2j+1)m+(2p-1)}^{(k)} = (-1)^{\ell+j} \frac{2j+1}{2\ell}, \quad j = 0, 1, \dots, [(\ell-1)/2]; \\ \text{all other coefficients are equal to } 0. \end{aligned}$$

By direct computation as in proof of Theorem 3 we see that for $m \ge 4$ for all k < m/2 - 1 given formulas are correct, i.e., $I_0^C = I_0^S = J_0^C = -J_0^S = \pi$, $I_0 = J_0 = 0, \ \alpha_1^{(1)} = -\delta_1^{(1)} = 1, \ \beta_1^{(1)} = \gamma_1^{(1)} = 0$; and for $1 \le k \le m/2 - 2$, $I_k^C = I_k^S = \pi, \ I_k = J_k = J_k^C = J_k^S = 0, \ c_\nu^{(k)} = d_\nu^{(k)} = f_\nu^{(k)} = g_\nu^{(k)} = 0$, $\nu = 0, 1, \dots, k - 1$ and $\alpha_k^{(1)} = \delta_k^{(1)} = \beta_k^{(j)} = \gamma_k^{(j)} = 0, \ \alpha_k^{(2)} = \delta_k^{(2)} = 1$ for $1 < k \le m/2 - 2$. Then for k = m/2 - 1 we get also $\alpha_k^{(1)} = \delta_k^{(1)} = \beta_k^{(j)} = \gamma_k^{(j)} = 0, \ \alpha_k^{(2)} = \delta_k^{(2)} = 1, \ c_\nu^{(k)} = d_\nu^{(k)} = f_\nu^{(k)} = g_\nu^{(k)} = 0, \ \nu = 0, 1, \dots, k - 1$ and $I_k^C = I_k^S = \pi, \ I_k = J_k^C = J_k^S = 0$, but, now, $J_k = \pi/2$, and, because of that, for k = m/2, we have $\beta_k^{(1)} = \gamma_k^{(1)} = 1/2$, as well as $d_{k-1}^{(k)} = f_{k-1}^{(k)} = -1/2$. We put forward these values of k to see the difference to case of an odd m.

The proof is similar as the proof of Theorems 2 and 3. \Box

Theorem 5 For the weight function $w(x) = \sqrt{2} + \sin x + \cos x$ five-term recurrence coefficients are given by the following formulas:

$$\alpha_1^{(1)} = \frac{1}{3}(3+\sqrt{2}), \quad \beta_1^{(1)} = \frac{1}{3}(-1-\sqrt{2}),$$
$$\gamma_1^{(1)} = \frac{1}{3}(-1+\sqrt{2}), \quad \delta_1^{(1)} = \frac{1}{3}(-3+\sqrt{2}),$$

and for any integer $k \geq 2$

$$\begin{split} & \alpha_k^{(1)} = \begin{cases} \frac{1}{(2k-1)(2k+1)} \left((-1)^{[(k-1)/2]}(2k-1) + \sqrt{2} \right), \, k-even, \\ & \frac{1}{(2k-1)(2k+1)} \left((-1)^{(k-1)/2}(2k+1) + \sqrt{2} \right), \, k-odd, \end{cases} \\ & \alpha_k^{(2)} = \begin{cases} \frac{1}{(2k-1)^2} \left((2k-1)^2 - 1 + (-1)^{[k/2]}(2k-1) \sqrt{2} \right), \, k-even, \\ & \frac{1}{(2k-1)^2} \left((2k-1)^2 - 1 + (-1)^{[(k+1)/2} \sqrt{2} \right), \, k-odd, \end{cases} \\ & \beta_k^{(1)} = \begin{cases} \frac{1}{(2k-1)(2k+1)} \left((-1)^{[(k-1)/2]}(2k+1) - \sqrt{2} \right), \, k-even, \\ & \frac{1}{(2k-1)(2k+1)} \left((-1)^{[(k-1)/2]}(2k-1) - \sqrt{2} \right), \, k-odd, \end{cases} \\ & \beta_k^{(2)} = \begin{cases} \frac{1}{(2k-1)^2} \left(1 + (-1)^{[(k-1)/2]}(2k-1) - \sqrt{2} \right), \, k-odd, \\ & \frac{1}{(2k-1)(2k+1)} \left((-1)^{[(k-1)/2]}(2k-1) + \sqrt{2} \right), \, k-odd, \end{cases} \\ & \gamma_k^{(1)} = \begin{cases} \frac{1}{(2k-1)(2k+1)} \left((-1)^{[(k-1)/2]}(2k-1) + \sqrt{2} \right), \, k-odd, \\ & \frac{1}{(2k-1)(2k+1)} \left((-1)^{[(k-1)/2]}(2k-1) + \sqrt{2} \right), \, k-odd, \end{cases} \\ & \gamma_k^{(2)} = \begin{cases} \frac{1}{(2k-1)(2k+1)} \left((-1)^{[(k-1)/2]}(2k-1) + \sqrt{2} \right), \, k-odd, \\ & \frac{1}{(2k-1)(2k+1)} \left((-1)^{[(k-1)/2]+1}(2k-1) + \sqrt{2} \right), \, k-odd, \end{cases} \\ & \delta_k^{(1)} = \begin{cases} \frac{1}{(2k-1)(2k+1)} \left((-1)^{[(k-1)/2]+1}(2k-1) + \sqrt{2} \right), \, k-odd, \\ & \frac{1}{(2k-1)(2k+1)} \left((-1)^{[(k-1)/2]+1}(2k-1) + \sqrt{2} \right), \, k-odd, \end{cases} \\ & \delta_k^{(2)} = \begin{cases} \frac{1}{(2k-1)^2} \left((2k-1)^2 - 1 + (-1)^{k/2+1}(2k-1) \sqrt{2} \right), \, k-odd, \\ & \frac{1}{(2k-1)^2} \left((2k-1)^2 - 1 + (-1)^{[(k-1)/2}\sqrt{2} \right), \, k-odd, \end{cases} \\ & \delta_k^{(2)} = \begin{cases} \frac{1}{(2k-1)^2} \left((2k-1)^2 - 1 + (-1)^{[(k-1)/2}\sqrt{2} \right), \, k-odd, \end{cases} \\ & \frac{1}{(2k-1)^2} \left((2k-1)^2 - 1 + (-1)^{[(k-1)/2}\sqrt{2} \right), \, k-odd, \end{cases} \\ & \delta_k^{(2)} = \begin{cases} \frac{1}{(2k-1)^2} \left((2k-1)^2 - 1 + (-1)^{[(k-1)/2}\sqrt{2} \right), \, k-odd, \end{cases} \\ & \frac{1}{(2k-1)^2} \left((2k-1)^2 - 1 + (-1)^{[(k-1)/2}\sqrt{2} \right), \, k-odd. \end{cases} \\ & \frac{1}{(2k-1)^2} \left((2k-1)^2 - 1 + (-1)^{[(k-1)/2}\sqrt{2} \right), \, k-odd. \end{cases} \\ & \frac{1}{(2k-1)^2} \left((2k-1)^2 - 1 + (-1)^{[(k-1)/2}\sqrt{2} \right), \, k-odd. \end{cases} \\ & \frac{1}{(2k-1)^2} \left((2k-1)^2 - 1 + (-1)^{[(k-1)/2}\sqrt{2} \right), \, k-odd. \end{cases} \\ & \frac{1}{(2k-1)^2} \left((2k-1)^2 - 1 + (-1)^{[(k-1)/2}\sqrt{2} \right), \, k-odd. \end{cases} \\ & \frac{1}{(2k-1)^2} \left((2k-1)^2 - 1 + (-1)^{[(k-1)/2}\sqrt{2} \right), \, k-odd. \end{cases} \\ \end{cases}$$

Proof. The steps in proof are the same as in proof of the Theorem 2. In this case the following formulas hold $(k, \ell \text{ are nonnegative integers})$:

$$\begin{split} &\int_{0}^{2\pi}\cos(k+1/2)x\cos(\ell+1/2)xw(x)\,\mathrm{d}x = \pi\sqrt{2}\delta_{k,\ell} + \frac{\pi}{2}\delta_{k,\ell\pm1}, \ k \geq 1, \\ &\int_{0}^{2\pi}\cos(x/2)\cos(\ell+1/2)xw(x)\,\mathrm{d}x = \pi(\sqrt{2}+1/2)\delta_{0,\ell} + \frac{\pi}{2}\delta_{1,\ell}, \\ &\int_{0}^{2\pi}\sin(x/2)\sin(\ell+1/2)xw(x)\,\mathrm{d}x = \pi(\sqrt{2}-1/2)\delta_{0,\ell} + \frac{\pi}{2}\delta_{1,\ell}, \\ &\int_{0}^{2\pi}\cos(k+1/2)x\sin(\ell+1/2)xw(x)\,\mathrm{d}x = \pi(\sqrt{2}-1/2)\delta_{0,\ell} + \frac{\pi}{2}\delta_{1,\ell}, \\ &\int_{0}^{2\pi}\cos(k+1/2)x\sin(\ell+1/2)xw(x)\,\mathrm{d}x = \frac{\pi}{2}(\delta_{k,\ell-1} - \delta_{k,\ell+1}), \ k \geq 1, \\ &\int_{0}^{2\pi}\cos(x/2)\sin(\ell+1/2)xw(x)\,\mathrm{d}x = \frac{\pi}{2}(\delta_{0,\ell} + \delta_{1,\ell}), \\ &\int_{0}^{2\pi}\cos x\cos(k+1/2)x\cos(\ell+1/2)xw(x)\,\mathrm{d}x \\ &= \frac{\pi}{2}\delta_{k,\ell} + \frac{\pi\sqrt{2}}{2}\delta_{k,\ell\pm1} + \frac{\pi}{4}\delta_{k,\ell\pm2}, \ k > 1, \\ &\int_{0}^{2\pi}\cos x\cos(x/2)\cos(\ell+1/2)xw(x)\,\mathrm{d}x \\ &= \frac{(\sqrt{2}+1)\pi}{2}\delta_{0,\ell} + \frac{(2\sqrt{2}+1)\pi}{4}\delta_{1,\ell} + \frac{\pi}{4}\delta_{2,\ell}, \\ &\int_{0}^{2\pi}\cos x\sin(k+1/2)x\sin(\ell+1/2)xw(x)\,\mathrm{d}x = \\ &= \frac{\pi}{2}\delta_{k,\ell} + \frac{\pi\sqrt{2}}{2}\delta_{k,\ell\pm1} + \frac{\pi}{4}\delta_{k,\ell\pm2}, \ k > 1, \\ &\int_{0}^{2\pi}\cos x\sin(k+1/2)x\sin(\ell+1/2)xw(x)\,\mathrm{d}x = \\ &= \frac{\pi}{2}\delta_{k,\ell} + \frac{\pi\sqrt{2}}{2}\delta_{k,\ell\pm1} + \frac{\pi}{4}\delta_{k,\ell\pm2}, \ k > 1, \\ &\int_{0}^{2\pi}\cos x\sin(k+1/2)x\sin(\ell+1/2)xw(x)\,\mathrm{d}x = \\ &= \frac{\pi}{2}\delta_{k,\ell} + \frac{\pi\sqrt{2}}{2}\delta_{k,\ell\pm1} + \frac{\pi}{4}\delta_{k,\ell\pm2}, \ k > 1, \\ &\int_{0}^{2\pi}\cos x\sin(k+1/2)\sin(\ell+1/2)xw(x)\,\mathrm{d}x = \\ &= \frac{\pi}{2}\delta_{k,\ell} + \frac{\pi\sqrt{2}}{2}\delta_{k,\ell\pm1} + \frac{\pi}{4}\delta_{k,\ell\pm2}, \ k > 1, \\ &\int_{0}^{2\pi}\cos x\sin(x/2)\sin(\ell+1/2)xw(x)\,\mathrm{d}x = \\ &= \frac{(-\sqrt{2}+1)\pi}{2}\delta_{0,\ell} + \frac{(2\sqrt{2}-1)\pi}{4}\delta_{1,\ell} + \frac{\pi}{4}\delta_{2,\ell}, \\ &\int_{0}^{2\pi}\cos x\sin(3x/2)\sin(\ell+1/2)xw(x)\,\mathrm{d}x = \\ &= \frac{(2\sqrt{2}-1)\pi}{4}\delta_{0,\ell} + \frac{\pi}{2}\delta_{1,\ell} + \frac{\pi\sqrt{2}}{2}\delta_{2,\ell} + \frac{\pi}{4}\delta_{3,\ell}, \\ &\int_{0}^{2\pi}\cos x\cos(k+1/2)x\sin(\ell+1/2)xw(x)\,\mathrm{d}x = \\ &= \frac{(2\sqrt{2}-1)\pi}{4}\delta_{0,\ell} + \frac{\pi}{2}\delta_{1,\ell} + \frac{\pi\sqrt{2}}{2}\delta_{2,\ell} + \frac{\pi}{4}\delta_{3,\ell}, \\ &\int_{0}^{2\pi}\cos x\cos(k+1/2)x\sin(\ell+1/2)xw(x)\,\mathrm{d}x = \\ &= \frac{(2\sqrt{2}-1)\pi}{4}\delta_{0,\ell} + \frac{\pi}{2}\delta_{1,\ell} + \frac{\pi\sqrt{2}}{2}\delta_{2,\ell} + \frac{\pi}{4}\delta_{3,\ell}, \\ &\int_{0}^{2\pi}\cos x\cos(k+1/2)x\sin(\ell+1/2)xw(x)\,\mathrm{d}x = \\ &= \frac{(2\sqrt{2}-1)\pi}{4}\delta_{0,\ell} + \frac{\pi}{2}\delta_{1,\ell} + \frac{\pi\sqrt{2}}{2}\delta_{2,\ell} + \frac{\pi}{4}\delta_{3,\ell}, \\ &\int_{0}^{2\pi}\cos x\cos(k+1/2)x\sin(\ell+1/2)xw(x)\,\mathrm{d}x = \\ &= \frac{(2\sqrt{2}-1)\pi}{4}\delta_{0,\ell} + \frac{\pi}{2}\delta_{1,\ell} + \frac{\pi\sqrt{2}}{2}\delta_{2,\ell} + \frac{\pi}{4}\delta_{3,\ell}. \end{aligned}$$

Using these formulas, we obtain

$$\begin{split} I_n^C &= \pi(\sqrt{2}+1/2)c_0^{(n)^2} + \pi(\sqrt{2}-1/2)d_0^{(n)^2} + \pi c_0^{(n)}d_0^{(n)} \\ &+ \pi\sqrt{2}\sum_{\nu=1}^n \left(c_\nu^{(n)^2} + d_\nu^{(n)^2}\right) + \pi \sum_{\nu=0}^{n-1} \left(c_\nu^{(n)}c_{\nu+1}^{(n)} + d_\nu^{(n)}d_{\nu+1}^{(n)}\right) \\ &+ \pi \sqrt{2}\sum_{\nu=0}^n \left(c_\nu^{(n)}d_{\nu+1}^{(n)} - d_\nu^{(n)}c_{\nu+1}^{(n)}\right), \\ I_n^S &= \pi(\sqrt{2}+1/2)f_0^{(n)^2} + \pi(\sqrt{2}-1/2)g_0^{(n)^2} + \pi f_0^{(n)}g_0^{(n)} \\ &+ \pi\sqrt{2}\sum_{\nu=1}^n \left(f_\nu^{(n)^2} + g_\nu^{(n)^2}\right) + \pi \sum_{\nu=0}^{n-1} \left(f_\nu^{(n)}f_{\nu+1}^{(n)} + g_\nu^{(n)}g_{\nu+1}^{(n)}\right) \\ &+ \pi \sum_{\nu=0}^{n-1} \left(f_\nu^{(n)}g_{\nu+1}^{(n)} - g_\nu^{(n)}f_{\nu+1}^{(n)}\right), \\ I_n &= \pi(\sqrt{2}+1/2)c_0^{(n)}f_0^{(n)} + \pi(\sqrt{2}-1/2)d_0^{(n)}g_0^{(n)} + \frac{\pi}{2}\left(c_0^{(n)}g_0^{(n)} + d_0^{(n)}f_0^{(n)}\right) \\ &+ \pi\sqrt{2}\sum_{\nu=1}^{n-1} \left(c_\nu^{(n)}f_{\nu+1}^{(n)} + d_\nu^{(n)}g_\nu^{(n)}\right) \\ &+ \frac{\pi}{2}\sum_{\nu=0}^{n-1} \left(c_\nu^{(n)}f_{\nu+1}^{(n)} + d_\nu^{(n)}g_\nu^{(n)} + d_\nu^{(n)}g_{\nu+1}^{(n)} - d_\nu^{(n)}f_{\nu+1}^{(n)}\right) \\ &+ \frac{\pi}{2}\sum_{\nu=0}^{n-1} \left(c_\nu^{(n)}g_{\nu+1}^{(n)} - g_\nu^{(n)}c_{\nu+1}^{(n)} + d_\nu^{(n)}g_{\nu+1}^{(n)} - d_\nu^{(n)}f_{\nu+1}^{(n)}\right) \\ &+ \pi(2\sqrt{2}+1)c_0^{(n)^2} + \pi(1-\sqrt{2})d_0^{(n)^2} + \pi\left(c_0^{(n)}d_1^{(n)} + c_1^{(n)}d_0^{(n)}\right) \\ &+ \pi(2\sqrt{2}+1)c_0^{(n)}c_1^{(n)} + \pi(2\sqrt{2}-1)d_0^{(n)}d_1^{(n)} + \pi\sum_{\nu=1}^n \left(c_\nu^{(n)^2} + d_\nu^{(n)^2}\right) \\ &+ \pi(2\sqrt{2}+1)f_0^{(n)}f_1^{(n)} + \pi(2\sqrt{2}-1)g_0^{(n)}g_1^{(n)} + \pi\sum_{\nu=1}^n \left(f_\nu^{(n)^2} + g_\nu^{(n)^2}\right) \\ &+ 2\pi\sqrt{2}\sum_{\nu=1}^{n-1} \left(f_\nu^{(n)}f_{\nu+1}^{(n)} + g_\nu^{(n)}g_{\nu+1}^{(n)}\right) \\ &+ \pi(2\sqrt{2}+1)f_0^{(n)}f_1^{(n)} + \pi(2\sqrt{2}-1)g_0^{(n)}g_1^{(n)} + \pi\sum_{\nu=1}^n \left(f_\nu^{(n)^2} + g_\nu^{(n)^2}\right) \\ &+ 2\pi\sqrt{2}\sum_{\nu=1}^{n-1} \left(f_\nu^{(n)}f_{\nu+1}^{(n)} + g_\nu^{(n)}g_{\nu+1}^{(n)}\right) \\ &+ \pi(2\sqrt{2}+1)f_0^{(n)}f_1^{(n)} + \pi(2\sqrt{2}-1)g_0^{(n)}g_1^{(n)} + \pi\sum_{\nu=1}^n \left(f_\nu^{(n)^2} + g_\nu^{(n)^2}\right) \\ &+ 2\pi\sqrt{2}\sum_{\nu=1}^{n-1} \left(f_\nu^{(n)}f_{\nu+1}^{(n)} + g_\nu^{(n)}g_{\nu+1}^{(n)}\right) \\ &+ \pi\sum_{\nu=0}^{n-2} \left(f_\nu^{(n)}f_{\nu+1}^{(n)} + g_\nu^{(n)}g_{\nu+1}^{(n)$$

$$\begin{split} J_n &= \pi (1 + \sqrt{2}) c_0^{(n)} f_0^{(n)} + \pi (1 - \sqrt{2}) d_0^{(n)} g_0^{(n)} + \pi \sum_{\nu=1}^n \left(c_\nu^{(n)} f_\nu^{(n)} + d_\nu^{(n)} g_\nu^{(n)} \right) \\ &\quad + \frac{\pi}{2} \left(c_0^{(n)} g_1^{(n)} + c_1^{(n)} g_0^{(n)} + f_0^{(n)} d_1^{(n)} + f_1^{(n)} d_0^{(n)} \right) \\ &\quad + \frac{\pi}{2} (2\sqrt{2} + 1) \left(c_0^{(n)} f_1^{(n)} + c_1^{(n)} f_0^{(n)} \right) + \frac{\pi}{2} (2\sqrt{2} - 1) \left(d_0^{(n)} g_1^{(n)} + d_1^{(n)} g_0^{(n)} \right) \\ &\quad + \pi \sqrt{2} \sum_{\nu=1}^{n-1} \left(c_\nu^{(n)} f_{\nu+1}^{(n)} + f_\nu^{(n)} c_{\nu+1}^{(n)} + d_\nu^{(n)} g_{\nu+1}^{(n)} + g_\nu^{(n)} d_{\nu+1}^{(n)} \right) \\ &\quad + \frac{\pi}{2} \sum_{\nu=0}^{n-2} \left(c_\nu^{(n)} f_{\nu+2}^{(n)} + f_\nu^{(n)} c_{\nu+2}^{(n)} + d_\nu^{(n)} g_{\nu+2}^{(n)} + g_\nu^{(n)} d_{\nu+2}^{(n)} \right) \\ &\quad + c_\nu^{(n)} g_{\nu+2}^{(n)} + f_\nu^{(n)} d_{\nu+2}^{(n)} - g_\nu^{(n)} c_{\nu+2}^{(n)} - d_\nu^{(n)} f_{\nu+2}^{(n)} \right). \end{split}$$

In order to prove this theorem we prove the following formulas for integrals $(\nu \in \mathbb{N}_0)$:

$$\begin{split} I_{\nu}^{C} &= \begin{cases} \frac{\pi}{2(2\nu+1)} \left((-1)^{\nu/2} + 2(\nu+1)\sqrt{2} \right), \quad \nu - \text{even}, \\ \frac{\pi}{2(2\nu+1)} \left((-1)^{[\nu/2]+1} + 2(\nu+1)\sqrt{2} \right), \nu - \text{odd}, \\ I_{\nu}^{S} &= \begin{cases} \frac{\pi}{2(2\nu+1)} \left((-1)^{[\nu/2]+1} + 2(\nu+1)\sqrt{2} \right), \nu - \text{even}, \\ \frac{\pi}{2(2\nu+1)} \left((-1)^{[\nu/2]} + 2(\nu+1)\sqrt{2} \right), \nu - \text{odd}, \\ I_{\nu} &= (-1)^{[\nu/2]} \frac{\pi}{2(2\nu+1)}, \\ J_{\nu}^{C} &= \begin{cases} \frac{\pi}{(2\nu+1)^{2}} \left(1 + (-1)^{\nu/2}(\nu+1)\sqrt{2} \right), \nu - \text{even}, \\ \frac{\pi}{(2\nu+1)^{2}} \left(1 + (-1)^{[\nu/2]}\nu\sqrt{2} \right), \nu - \text{even}, \\ \frac{\pi}{(2\nu+1)^{2}} \left(1 + (-1)^{[\nu/2]+1}(\nu+1)\sqrt{2} \right), \nu - \text{even}, \\ \frac{\pi}{(2\nu+1)^{2}} \left(1 + (-1)^{[\nu/2]+1}\nu\sqrt{2} \right), \nu - \text{even}, \\ J_{\nu}^{S} &= \begin{cases} \frac{\pi}{(2\nu+1)^{2}} \left(1 + (-1)^{[\nu/2]+1}(\nu+1)\sqrt{2} \right), \nu - \text{even}, \\ \frac{\pi}{(2\nu+1)^{2}} \left(1 + (-1)^{[\nu/2]+1}\nu\sqrt{2} \right), \nu - \text{odd}, \end{cases} \\ J_{\nu} &= \begin{cases} \left(-1 \right)^{\nu/2+1} \frac{\pi\nu\sqrt{2}}{(2\nu+1)^{2}}, \nu - \text{even}, \\ \left(-1 \right)^{[\nu/2]} \frac{\pi(\nu+1)\sqrt{2}}{(2\nu+1)^{2}}, \nu - \text{odd}. \end{cases} \end{split}$$

Finally, coefficients of representations (3) and (4) are given as follows. For a positive integer n, let denote $k = \lfloor n/4 \rfloor$ and $m = n - 4 \lfloor n/4 \rfloor$. Then for an even n, for $\ell = 0, 1, \ldots, k$ we have

$$\begin{split} c_{4\ell}^{(n)} &= \frac{(-1)^{k+\ell}}{2n+1} \left((-1)^{(2-m)/2} \left(2(k-\ell) + \frac{m}{2} \right) \sqrt{2} + \frac{2-m}{2} (4(k+\ell)+1) \right), \\ d_{4\ell}^{(n)} &= \frac{(-1)^{k+\ell+1}}{2n+1} \left(\frac{m}{2} (4(k+\ell)+3) + \left(2(k-\ell) + \frac{m}{2} \right) \sqrt{2} \right), \end{split}$$

for $\ell = 0, 1, \dots, k - (2 - m)/2$

$$\begin{split} c_{4\ell+1}^{(n)} &= \frac{(-1)^{k+\ell+1}}{2n+1} \left(\frac{m}{2} (4(k-\ell)+1) + \left(2(k+\ell)+1+\frac{m}{2} \right) \sqrt{2} \right), \\ c_{4\ell+2}^{(n)} &= \frac{(-1)^{k+\ell}}{2n+1} \left(\left(2(k-\ell)-1+\frac{m}{2} \right) \sqrt{2} + \frac{m}{2} (4(k+\ell)+5) \right), \\ d_{4\ell+1}^{(n)} &= \frac{(-1)^{k+\ell}}{2n+1} \left((-1)^{(2-m)/2} \left(2(k+\ell)+1+\frac{m}{2} \right) \sqrt{2} + \frac{2-m}{2} (4(k-\ell)-1) \right), \\ d_{4\ell+2}^{(n)} &= \frac{(-1)^{k+\ell}}{2n+1} \left(\frac{2-m}{2} (4(k+\ell)+3) + (-1)^{(2-m)/2} \left(2(k-\ell)-1+\frac{m}{2} \right) \sqrt{2} \right), \end{split}$$

and, for $\ell = 0, 1, ..., k - 1$

$$c_{4\ell+3}^{(n)} = \frac{(-1)^{k+\ell+1}}{2n+1} \left(\frac{2-m}{2} (4(k-\ell)-3) + (-1)^{(2-m)/2} \left(2(k+\ell+1) + \frac{m}{2} \right) \sqrt{2} \right),$$

$$d_{4\ell+3}^{(n)} = = \frac{(-1)^{k+\ell+1}}{2n+1} \left(\left(2(k+\ell+1) + \frac{m}{2} \right) \sqrt{2} + \frac{m}{2} (4(k-\ell)-1) \right).$$

For an odd n, for $\ell = 0, 1, \ldots, k$ we have

$$\begin{split} c_{4\ell}^{(n)} &= \frac{(-1)^{k+\ell+1}}{2n+1} \left(\frac{m-1}{2} (4(k-\ell)+3) + (-1)^{(m-1)/2} \left(2(k+\ell)+1+\frac{m-1}{2} \right) \sqrt{2} \right), \\ c_{4\ell+1}^{(n)} &= \frac{(-1)^{k+\ell}}{2n+1} \left(\left(2(k-\ell)+\frac{m-1}{2} \right) \sqrt{2} + \frac{3-m}{2} (4(k+\ell)+3) \right), \\ d_{4\ell}^{(n)} &= \frac{(-1)^{k+\ell}}{2n+1} \left(\left(2(k+\ell)+1+\frac{m-1}{2} \right) \sqrt{2} + \frac{3-m}{2} (4(k-\ell)+1) \right), \\ d_{4\ell+1}^{(n)} &= \frac{(-1)^{k+\ell+1}}{2n+1} \left(\frac{m-1}{2} (4(k+\ell)+5) + (-1)^{(m-1)/2} \left(2(k-\ell)+\frac{m-1}{2} \right) \sqrt{2} \right), \end{split}$$

and, finally, for $\ell = 0, 1, ..., k - (3 - m)/2$ we have

$$\begin{split} c_{4\ell+2}^{(n)} &= \frac{(-1)^{k+\ell+1}}{2n+1} \left(\frac{3-m}{2} (4(k-\ell)-1) + \left(2(k+\ell+1) + \frac{m-1}{2} \right) \sqrt{2} \right), \\ c_{4\ell+3}^{(n)} &= \frac{(-1)^{k+\ell}}{2n+1} \left((-1)^{(m-1)/2} \left(2(k-\ell) - \frac{3-m}{2} \right) \sqrt{2} + \frac{m-1}{2} (4(k+\ell)+7) \right), \\ d_{4\ell+2}^{(n)} &= \frac{(-1)^{k+\ell+1}}{2n+1} \left((-1)^{(m-1)/2} \left(2(k+\ell+1) + \frac{m-1}{2} \right) \sqrt{2} + \frac{m-1}{2} (4(k-\ell)+1) \right), \\ d_{4\ell+3}^{(n)} &= \frac{(-1)^{k+\ell}}{2n+1} \left(\frac{3-m}{2} (4(k+\ell)+5) + \left(2(k-\ell) - \frac{3-m}{2} \right) \sqrt{2} \right). \end{split}$$

Coefficients $g_{\nu}^{(n)}$ can be obtained from expressions for $c_{\nu}^{(n)}$ multiplying by -1 the first addend in the brackets on the right hand side, and coefficients $f_{\nu}^{(n)}$ can be obtained from expressions for $d_{\nu}^{(n)}$ multiplying by -1 the first addend in the brackets on the right hand side.

All explicit formulas can be obtained by direct calculation using the same steps as in Theorem 2. \Box

We use symbolic computations in Mathematica and software package OrthogonalPolynomials described in [3] in order to verify all given formulas.

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