

# 3. A NECESSARY PRELIMINARY STEP : LAGRANGE

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## 3. A NECESSARY PRELIMINARY STEP: LAGRANGE

As Vincent repeatedly states, an important incentive to develop his own procedure for isolating the roots of an algebraic equation was given by Lagrange's *Traité de la résolution des équations numériques* [26], which collects and improves all the results in [23], [24], [25].

We begin by describing Lagrange's method for approximating a real root of an algebraic equation by a continued fraction expansion, in the oversimplified case of an algebraic equation which has a single positive root.

Actually Lagrange does much more than that, and via his famous *équation au carré des différences*, he gives a method which, in principle, amounts to a complete solution of the problem of approximating all the real roots. Nevertheless his solution is highly impractical and was strongly criticized by Fourier<sup>11)</sup>.

Let  $x_0$  be the unique positive root of a polynomial  $f(x)$  of degree  $n$ , and let the simple continued fraction expansion<sup>12)</sup> of  $x_0$  be given by

$$x_0 = [c_0, c_1, c_2, \dots] = c_0 + \frac{1}{c_1 + \frac{1}{c_2 + \dots}}$$

where  $c_0 \geq 0$  and  $c_i > 0$  for  $i > 0$ . To avoid trivial cases, we suppose that  $x_0 \notin \mathbf{Q}$ .

Lagrange's method (see also [12]) consists in constructing a sequence of polynomials  $\{f_h(x)\}$  defined recursively by

$$f_0(x) = f(x),$$

and, for  $h \geq 0$ ,

$$f_{h+1}(x) = x^n f_h\left(c_h + \frac{1}{x}\right),$$

where  $c_h$  is the integer part ( $\geq 1$  for  $h \geq 1$ ) of the unique positive root

$$\alpha_h = \frac{1}{\alpha_{h-1} - c_{h-1}} \quad (\alpha_0 = x_0)$$

of the polynomial  $f_h(x)$ .

Denote the convergents of  $x_0 = [c_0, c_1, c_2, \dots]$  by  $\frac{p_0}{q_0}, \frac{p_1}{q_1}, \frac{p_2}{q_2}, \dots$ . Then

<sup>11)</sup> [20, p.28]. We shall consider this quite interesting question in a subsequent paper.

<sup>12)</sup> In this paper we make extensive use of the more familiar properties of continued fractions. A concise introduction to the subject is given in [12, Section 2].

(setting, as usual,  $p_{-1} = 1, q_{-1} = 0, p_{-2} = 0, q_{-2} = 1$ )

$$(3.1) \quad f_{h+1}(x) = (q_{h-1} + q_h x)^n f\left(\frac{p_{h-1} + p_h x}{q_{h-1} + q_h x}\right),$$

and equality (3.1) shows that<sup>13)</sup>

$$x_0 \in \left(\frac{p_{h-1}}{q_{h-1}}, \frac{p_h}{q_h}\right).$$

Each of the polynomials  $f_h$  has a unique positive root, and it will be proved later on that, for sufficiently large  $h$ , they each have a single variation in the sequence of their coefficients.

This apparently surprising result may be considered a particular case of Vincent's theorem which we are going to examine. But let us begin with a result of Lagrange.

A particularly favourable condition occurs when the variation is located between the coefficients of degree 1 and 0. The possibility of obtaining this particular situation was explored in [26, Note XII] for a general change of variables of the form

$$x \leftarrow \frac{p + rx}{q + sx}$$

and for a more general location of the roots, paving the way for future developments which led to Vincent's theorem.

The change of variables

$$x \leftarrow \frac{q}{s}x$$

does not affect the number of variations, consequently Lagrange limited himself to consider

$$(3.2) \quad x \leftarrow \frac{a + bx}{x + 1}.$$

**THEOREM 3.1 (Lagrange).** *Suppose that the real polynomial  $f(x)$  of degree  $n$  has a single real root  $x_0$  in the positive interval  $(a, b)$  [neither  $a$  or  $b$  being roots], and that no complex root has its real part in the same interval. If  $a$  is chosen sufficiently close to  $x_0$ , then the polynomial*

$$\phi(x) = (1 + x)^n f\left(\frac{a + bx}{1 + x}\right)$$

*has a unique variation, located between the coefficients of degree 0 and 1.*

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<sup>13)</sup> By  $(a, b)$  we denote the interval whose endpoints are  $a, b$ , but we do not suppose  $a < b$ . We also have  $p_{i+1} = c_{i+1}p_i + p_{i-1}$  and  $q_{i+1} = c_{i+1}q_i + q_{i-1}$ .

*Proof.* Denote by  $x_1, x_2, \dots, x_{n-1}$  the other (real or complex) roots of  $f(x)$ . Consider first a real root  $x_j$ . According to (3.2),  $x_j$  is transformed into

$$(3.3) \quad \xi_j = \frac{x_j - a}{b - x_j},$$

which is positive if and only if  $x_j \in (a, b)$ , that is if and only if  $x_j \equiv x_0$ .

Hence the factor  $x - x_0$  is transformed into the factor  $x - \xi_0$ , which has a sign variation, while every other linear factor  $x - x_j$  ( $j \neq 0$ ) is transformed into a factor of the form  $x + p$ , with  $p \in \mathbf{R}^+$ .

Consider now a complex root  $x_k = \rho_k + i\sigma_k$ . Under (3.2),  $x_k$  is carried into

$$(3.4) \quad \xi_k = \frac{\rho_k - a + i\sigma_k}{b - \rho_k - i\sigma_k} = \frac{(\rho_k - a)(b - \rho_k) - \sigma_k^2 + i(b - a)\sigma_k}{(b - \rho_k)^2 + \sigma_k^2}.$$

By hypothesis  $\rho_k \notin (a, b)$ ,  $(\rho_k - a)(b - \rho_k) < 0$ , and hence

$$\operatorname{Re} \xi_k = \frac{(\rho_k - a)(b - \rho_k) - \sigma_k^2}{(b - \rho_k)^2 + \sigma_k^2} < 0.$$

Since complex roots appear in conjugate pairs, (3.2) transforms a quadratic factor of  $f(x)$  of the form

$$(x - \rho - i\sigma)(x - \rho + i\sigma) = x^2 - 2\rho x + \rho^2 + \sigma^2$$

into a quadratic factor of the form

$$x^2 + 2Rx + R^2 + S^2,$$

where  $R > 0$ .

Therefore,  $\phi(x)$  is of the form

$$K(x - \xi_0)(x + p) \cdot \dots \cdot (x^2 + 2Rx + R^2 + S^2) \cdot \dots;$$

where all the quantities  $\xi_0, p, \dots, R, S, \dots$  are strictly positive, and

$$(3.5) \quad \xi_0 = \frac{x_0 - a}{b - x_0}.$$

Obviously the coefficients of the polynomial

$$(x + p) \cdot \dots \cdot (x^2 + 2Rx + R^2 + S^2) \cdot \dots$$

are strictly positive as well. Let us write this polynomial as

$$b_0x^{n-1} + b_1x^{n-2} + \dots + b_{n-2}x + b_{n-1},$$

where  $b_i > 0$ . Hence, up to the constant  $K$ ,

$$\begin{aligned} \phi(x) &= (x - \xi_0)(b_0x^{n-1} + b_1x^{n-2} + \dots + b_{n-2}x + b_{n-1}) \\ &= b_0x^n + (b_1 - \xi_0b_0)x^{n-1} + (b_2 - \xi_0b_1)x^{n-2} + \dots - \xi_0b_{n-1}. \end{aligned}$$

If in (3.5)  $a$  is so close to  $x_0$  as to verify

$$\xi_0 < \min\left(\frac{b_1}{b_0}, \frac{b_2}{b_1}, \frac{b_3}{b_2}, \dots\right),$$

that is,

$$b_1 - \xi_0b_0 > 0, \quad b_2 - \xi_0b_1 > 0, \quad b_3 - \xi_0b_2 > 0, \quad \dots$$

then all the coefficients of  $\phi(x)$ , with the only exception of the constant term, are positive.  $\square$

REMARK 2. The hypothesis on the real parts of the complex roots seems to be a bit artificial, like an 'ad hoc' expedient. A simpler hypothesis is that  $|b - a|$  be less than the least distance  $\Delta$  of all the roots, i.e.,  $|b - a| < \Delta$ . The distance between two conjugate roots  $\rho \pm i\sigma$  is  $2\sigma$ , which entails  $\Delta < 2\sigma$ . The maximum value of the product  $(\rho - a)(b - \rho)$ , when  $a \leq \rho \leq b$ , is  $\frac{1}{4}(b - a)^2$ . It follows that

$$\frac{1}{4}(b - a)^2 < \frac{1}{4}\Delta^2 < \sigma^2,$$

and the real part of the transformed roots given by (3.4) is negative.

REMARK 3. The hypotheses Lagrange makes in *Note XII* are very stringent. By expanding the root into a continued fraction we can find a first integer  $h$  sufficiently large in order to have  $\left| \frac{p_h}{q_h} - \frac{p_{h-1}}{q_{h-1}} \right| < \Delta$ . This ensures that all the real parts of the roots transformed by

$$x \leftarrow \frac{p_{h-1} + p_hx}{q_{h-1} + q_hx}$$

are negative. Carrying on the process, we can find a second larger integer  $k$  such that  $\left| \frac{p_k}{q_k} - \frac{p_{k-1}}{q_{k-1}} \right| < \varepsilon$ . Choosing  $a$  between  $\frac{p_k}{q_k}$  and  $\frac{p_{k-1}}{q_{k-1}}$  and  $b$  between  $\frac{p_h}{q_h}$  and  $\frac{p_{h-1}}{q_{h-1}}$  we can satisfy Lagrange's condition. But isn't the knowledge of  $h$  and  $k$  equivalent to the possibility of approximating a root as closely as we desire? At first sight, *Note XII* appears pointless.