

The general theory of orthogonal polynomials was developed in the late 19th century from a study of continued fractions by P. L. Chebyshev, even though special cases were introduced earlier by Legendre, Hermite, Jacobi, Laguerre, and Chebyshev himself. It was further developed by A. A. Markov, T. J. Stieltjes, and many other mathematicians. The book by Szegő, originally published in 1939, is the first monograph devoted to the theory of orthogonal polynomials and its applications in many areas, including analysis, differential equations, probability and mathematical physics. Even after all the years that have passed since the book first appeared, and with many other books on the subject published since then, this classic monograph by Szegő remains an indispensable resource both as a textbook and as a reference book. It can be recommended to anyone who wants to be acquainted with this central topic of mathematical analysis.