

On Solutions of Holonomic Divided-Difference Equations on Non-Uniform Lattices

M. Foupouagnigni^{◇*}, W. Koepf[♭], M. Kenfack Nangho[◇] and S. Mboutngam[‡]

[◇] Department of Mathematics, Higher Teachers' Training College
University of Yaounde I, Cameroon

[‡] Department of Mathematics, Higher Teachers' Training College
University of Maroua, Cameroon

[♭] Institute of Mathematics
University of Kassel, Heinrich-Plett Str. 40, 34132 Kassel, Germany

Abstract

The main aim of this paper is the development of suitable bases (replacing the power basis x^n ($n \in \mathbb{N}_{\geq 0}$) which enable the direct series representation of orthogonal polynomial systems on non-uniform lattices (quadratic lattices of a discrete or a q -discrete variable). We present two bases of this type, the first of which allows to write solutions of arbitrary divided-difference equations in terms of series representations extending results given in [16] for the q -case. Furthermore it enables the representation of the Stieltjes function which can be used to prove the equivalence between the Pearson equation for a given linear functional and the Riccati equation for the formal Stieltjes function.

If the Askey-Wilson polynomials are written in terms of this basis, however, the coefficients turn out to be not q -hypergeometric. Therefore, we present a second basis, which shares several relevant properties with the first one. This basis enables to generate the defining representation of the Askey-Wilson polynomials directly from their divided-difference equation. For this purpose the divided-difference equation must be rewritten in terms of suitable divided-difference operators developed in [5], see also [6].

Keywords: Askey-Wilson polynomials, Non-uniform lattices, Difference equations, Divided-difference equations, Stieltjes function.

Mathematics Subject Classification (2010): Primary 33D45, Secondary 39A13

1 Introduction

Classical orthogonal polynomials on a non-uniform lattice satisfy an equation of the type [2, 6, 17]

$$\left\{ \phi(x(s)) \frac{\Delta}{\nabla x_1(s)} \frac{\nabla}{\nabla x(s)} + \frac{\psi(x(s))}{2} \left[\frac{\Delta}{\Delta x(s)} + \frac{\nabla}{\nabla x(s)} \right] + \lambda_n \right\} P_n(x(s)) = 0, \quad n \geq 0, \quad (1)$$

where ϕ and ψ are polynomials of maximal degree two and one respectively, λ_n is a constant depending on the integer n and the leading coefficients ϕ_2 and ψ_1 of ϕ and ψ :

$$\lambda_n = -\gamma_n (\phi_2 \gamma_{n-1} + \psi_1 \alpha_n), \quad (2)$$

and $x(s)$ is a non-uniform lattice defined by

$$x(s) = \begin{cases} c_1 q^s + c_2 q^{-s} + \frac{\beta}{1-\alpha} & \text{if } q \neq 1 \\ c_4 s^2 + c_5 s + c_6 & \text{if } q = 1. \end{cases} \quad (3)$$

*Corresponding author: foupouagnigni@gmail.com. This work was supported by the Alexander von Humboldt Foundation (Bonn, Germany) under the Research Group Linkage Programme 2009-2012, between the Universities of Kassel and Yaounde I.

Here, Δ and ∇ are the forward and the backward operators

$$\Delta f(x(s)) := \Delta f(s) = f(s+1) - f(s), \quad \nabla f(x(s)) := \Delta f(s) = f(s) - f(s-1),$$

and

$$x_\mu(s) = x\left(s + \frac{\mu}{2}\right), \quad \mu \in \mathbb{C},$$

where \mathbb{C} is the set of complex numbers. The lattices (3) satisfy

$$x(s+k) - x(s) = \gamma_k \nabla x_{k+1}(s), \quad (4)$$

$$\frac{x(s+k) + x(s)}{2} = \alpha_k x_k(s) + \beta_k, \quad (5)$$

for $k = 0, 1, \dots$, with

$$\alpha_0 = 1, \alpha_1 = \alpha, \beta_0 = 0, \beta_1 = \beta, \gamma_0 = 0, \gamma_1 = 1,$$

where the sequences (α_k) , (β_k) , (γ_k) satisfy the following relations

$$\begin{aligned} \alpha_{k+1} - 2\alpha\alpha_k + \alpha_{k-1} &= 0, \\ \beta_{k+1} - 2\beta_k + \beta_{k-1} &= 2\beta\alpha_k, \\ \gamma_{k+1} - \gamma_{k-1} &= 2\alpha_k, \end{aligned}$$

and are given explicitly by [2, 17]

$$\alpha_n = 1, \beta_n = \beta n^2, \gamma_n = n, \text{ for } \alpha = 1, \quad (6)$$

and

$$\alpha_n = \frac{q^{\frac{n}{2}} + q^{-\frac{n}{2}}}{2}, \beta_n = \frac{\beta(1 - \alpha_n)}{1 - \alpha}, \gamma_n = \frac{q^{\frac{n}{2}} - q^{-\frac{n}{2}}}{q^{\frac{1}{2}} - q^{-\frac{1}{2}}}, \text{ for } \alpha = \frac{q^{\frac{1}{2}} + q^{-\frac{1}{2}}}{2}. \quad (7)$$

By means of the companion operators \mathbb{D}_x and \mathbb{S}_x [5, 6], Equation (1) can be rewritten as

$$\phi(x(s)) \mathbb{D}_x^2 P_n(x(s)) + \psi(x(s)) \mathbb{S}_x \mathbb{D}_x P_n(x(s)) + \lambda_n P_n(x(s)) = 0, \quad (8)$$

where

$$\mathbb{D}_x f(x(s)) = \frac{f(x_{-1}(s+1)) - f(x_{-1}(s))}{x_{-1}(s+1) - x_{-1}(s)}, \quad \mathbb{S}_x f(x(s)) = \frac{f(x_{-1}(s+1)) + f(x_{-1}(s))}{2}.$$

These operators fulfil important relations—called product and quotient rules—which read, taking into account the shift (compared to the definition in [6]) in the definition of the above defined companion operators as

Theorem 1 [6]

1. The operators \mathbb{D}_x and \mathbb{S}_x satisfy the product rules I

$$\mathbb{D}_x (f(x(s))g(x(s))) = \mathbb{S}_x f(x(s)) \mathbb{D}_x g(x(s)) + \mathbb{D}_x f(x(s)) \mathbb{S}_x g(x(s)), \quad (9)$$

$$\mathbb{S}_x (f(x(s))g(x(s))) = U_2(x_1(s)) \mathbb{D}_x f(x(s)) \mathbb{D}_x g(x(s)) + \mathbb{S}_x f(x(s)) \mathbb{S}_x g(x(s)), \quad (10)$$

where U_2 is a polynomial of degree 2

$$U_2(x(s)) = (\alpha^2 - 1)x^2(s) + 2\beta(\alpha + 1)x(s) + \delta_x,$$

and δ_x is a constant depending on α , β and the initial values $x(0)$ and $x(1)$ of $x(s)$:

$$\delta_x = \frac{x^2(0) + x^2(1)}{4\alpha^2} - \frac{(2\alpha^2 - 1)}{2\alpha^2} x(0)x(1) - \frac{\beta(\alpha + 1)}{\alpha^2} (x(0) + x(1)) + \frac{\beta^2(\alpha + 1)^2}{\alpha^2}. \quad (11)$$

2. The operators \mathbb{D}_x and \mathbb{S}_x also satisfy the quotient rules

$$\begin{aligned}\mathbb{D}_x \left(\frac{f(x(s))}{g(x(s))} \right) &= \frac{\mathbb{S}_x f(x(s)) \mathbb{D}_x g(x(s)) - \mathbb{D}_x f(x(s)) \mathbb{S}_x g(x(s))}{U_2(x(s)) [\mathbb{D}_x g(x(s))]^2 - [\mathbb{S}_x g(x(s))]^2}, \\ \mathbb{S}_x \left(\frac{f(x(s))}{g(x(s))} \right) &= \frac{U_2(x(s)) \mathbb{D}_x f(x(s)) \mathbb{D}_x g(x(s)) - \mathbb{S}_x f(x(s)) \mathbb{S}_x g(x(s))}{U_2(x(s)) [\mathbb{D}_x g(x(s))]^2 - [\mathbb{S}_x g(x(s))]^2},\end{aligned}$$

provided that $g(x(s)) \neq 0$, $s \in (a, b)$.

3. More generally, relations (9)-(10) remain valid if we replace x and x_1 by x_μ and $x_{\mu+1}$ respectively, $\mu \in \mathbb{C}$. In particular, the constant δ_x remains unchanged if we replace x in (11) by x_k , $k \in \mathbb{Z}$, i.e.,

$$\delta_{x_k} = \delta_x := \delta, \quad k \in \mathbb{Z},$$

where \mathbb{Z} is the set of integers.

4. The operators \mathbb{D}_x and \mathbb{S}_x also satisfy the product rules II

$$\mathbb{D}_x \mathbb{S}_x = \alpha \mathbb{S}_x \mathbb{D}_x + U_1(s) \mathbb{D}_x^2; \quad (12)$$

$$\mathbb{S}_x^2 = U_1(s) \mathbb{S}_x \mathbb{D}_x + \alpha U_2(s) \mathbb{D}_x^2 + \mathbb{I}, \quad (13)$$

where

$$U_1(s) := U_1(x(s)) = (\alpha^2 - 1)x(s) + \beta(\alpha + 1), \quad U_2(s) := U_2(x(s)) \quad (14)$$

For illustration, the Askey-Wilson polynomials $P_n(x; a, b, c, d|q)$ are defined by

$$P_n(x; a, b, c, d|q) = {}_4\phi_3 \left(\begin{matrix} q^{-n}, abcdq^{n-1}, ae^{i\theta}, ae^{-i\theta} \\ ab, ac, ad \end{matrix} \middle| q; q \right), \quad x = \cos \theta. \quad (15)$$

By taking $e^{i\theta} = q^s$, the lattice reads as $x(s) = \cos \theta = \frac{q^s + q^{-s}}{2}$. By using the orthogonality relation and the Pearson-type equation satisfied by the weight of the Askey-Wilson polynomials, Foupouagnigni [6] showed that the polynomials $P_n(x; a, b, c, d|q)$ satisfy a divided-difference equation of the type (8) with

$$\begin{aligned}\phi(x(s)) &= 2(dcba + 1)x^2(s) - (a + b + c + d + abc + abd + acd + bcd)x(s) \\ &\quad + ab + ac + ad + bc + bd + cd - abcd - 1, \\ \psi(x(s)) &= \frac{4(abcd - 1)q^{\frac{1}{2}}x(s)}{q - 1} + \frac{2(a + b + c + d - abc - abd - acd - bcd)q^{\frac{1}{2}}}{q - 1}.\end{aligned} \quad (16)$$

It should be recalled that the operators \mathbb{D}_x and \mathbb{S}_x transform polynomials of degree n in $x(s)$ into a polynomial of degree $n - 1$ and n in the same variable, respectively. However, the application of these operators to the monomial $x^n(s)$ produces a linear combination (with complicated coefficients) of all monomials of degree less than or equal to $n - 1$ and n respectively; this makes the monomial basis $(x^n(s))_n$ not appropriate for the aforementioned operators [6].

The aim of this work is:

1. To provide an appropriate basis for the companion operators, that is, a basis $(F_n(x(s)))_n$ such that each $F_n(x(s))$ is a polynomial of degree n in $x(s)$ fulfilling

$$\mathbb{D}_x F_n(x(s)) = a_n F_{n-1}(x(s)), \quad \mathbb{S}_x F_n(x(s)) = b_n F_n(x(s)) + c_n F_{n-1}(x(s)),$$

where a_n , b_n and c_n are given constants.

2. To provide an algorithmic method to solve Equation (8) as series in terms of the new basis and to extend this result to solve arbitrary linear divided-difference equations with polynomial coefficients involving only products of operators \mathbb{D}_x and \mathbb{S}_x .

3. To use another appropriate basis for the operators \mathbb{D}_x^2 and $\mathbb{S}_x \mathbb{D}_x$ to derive representation (8) for the Askey-Wilson polynomials from the hypergeometric representation (15) without making use of the weight function.
4. To solve explicitly an equation of type (8) and to extend this result to solve arbitrary linear divided-difference equations with polynomial coefficients involving only products of operators \mathbb{D}_x^2 and $\mathbb{S}_x \mathbb{D}_x$.
5. To provide new representation of the formal Stieltjes function of given linear functional on nonuniform lattice, and deduce from it various important properties connecting the functional approach and the one based on the Riccati equation for the formal Stieltjes function.

The content of this paper is organized as follows. In section 1, we recall necessary preliminaries, while in the second section, we provide the basis $(F_k)_k$ compatible with the companion operators \mathbb{D}_x and \mathbb{S}_x . The third section deals with the algorithmic series solutions of divided-difference equations in terms of the basis $(F_k)_k$. In section 4, we give the second basis $(B_k)_k$ compatible not with the companion operators but rather with their products \mathbb{D}_x^2 and $\mathbb{S}_x \mathbb{D}_x$, and use this basis in the fifth section to find the algorithmic series solutions of some divided difference equations in terms of the basis $(B_k)_k$. In the last section, we apply the basis $(F_k)_k$ to provide new representation of the formal Stieltjes series and deduce its corresponding properties. Basic exponential and basic trigonometric functions have also been expanded in terms of the basis $(F_k)_k$.

2 A New Basis Compatible with the Companion Operators

Following the pioneering work by Suslov [17] (see also [2]), we consider the generalised basis $f_{n,m}(z, s)$

$$f_{n,m}(x_m(z), x_m(s)) = [x_m(z) - x_m(s)]^{(n)} \quad (17)$$

$$= \prod_{j=0}^{n-1} [x_m(z) - x_m(s - j)], \quad n \geq 1, m \geq 0, f_{0,m}(x_m(z), x_m(s)) \equiv 1. \quad (18)$$

One shows by induction using the following relation

$$[x_{-i}(z + i) - x_{-i}(s)][x_{-n+1}(z + i) - x_{-n+1}(s - 1)] = [x_{-n}(z + i) - x_{-n}(s)][x_{i+1}(z) - x_{-i-1}(s)]$$

— which is obtained by direct computation — that

$$f_{n,m}(x_m(z), x_m(s)) = \prod_{j=0}^{n-1} [x_{m-n+1}(z + j) - x_{m-n+1}(s)], \quad n, m \geq 0. \quad (19)$$

From ([17], Equation (2.22)):

$$\frac{\Delta}{\Delta x_{m-n+1}(s)} [x_m(z) - x_m(s)]^{(n)} = -\gamma_n [x_m(z) - x_m(s)]^{(n-1)},$$

where the constant γ_n is the one appearing in (4) and given explicitly by (7), we obtain by taking $m = n - 1$

$$\mathbb{D}_x f_{n,n-1}(x_{n-1}(z), x_{n-1}(s)) = -\gamma_n f_{n-1,n-2}(x_{n-1}(z), x_{n-2}(s)), \quad (20)$$

where the operator \mathbb{D}_x and the forward operator Δ act on s . Application of the operator \mathbb{S}_x (also acting on the parameter s) to $f_{n,n-1}$ leads to:

Proposition 2

$$\mathbb{S}_x f_{n,n-1}(x_{n-1}(s), x_{n-1}(z)) = \alpha_n f_{n,n-1}(x_{n-1}(s), x_n(z)) - \frac{\gamma_n}{2} \nabla x_{2n}(z) f_{n-1,n-2}(x_{n-2}(s), x_{n-1}(z)). \quad (21)$$

Proof: Using relations (17), (5), (19) and (4), we get

$$\begin{aligned}
\mathbb{S}_x f_{n,n-1}(x_{n-1}(s), x_{n-1}(z)) &= \frac{1}{2} \left[\prod_{j=0}^{n-1} (x_{n-1}(z) - x_{n-1}(s - j + \frac{1}{2})) + \prod_{j=0}^{n-1} (x_{n-1}(z) - x_{n-1}(s - j - \frac{1}{2})) \right] \\
&= [x_{n-1}(z) - \alpha_n x(s) - \beta_n] \prod_{j=0}^{n-2} (x_{n-1}(z) - x_{n-1}(s - j - \frac{1}{2})) \\
&= \alpha_n [x_n(z) - x_{n-1}(s)]^{(n)} + \frac{1}{2} (x_{n-1}(z) - x_{n-1}(z + n)) [x_{n-1}(z) - x_{n-2}(s)]^{(n-1)} \\
&= \alpha_n f_{n,n-1}(x_{n-1}(s), x_n(z)) - \frac{\gamma_n}{2} \nabla x_{2n}(z) f_{n-1,n-2}(x_{n-2}(s), x_{n-1}(z)).
\end{aligned}$$

□

By replacing z in Equations (20) and (21) by $z - \frac{n-1}{2}$, we obtain

$$\begin{aligned}
\mathbb{D}_x f_{n,n-1}(x(z), x_{n-1}(s)) &= -\gamma_n f_{n-1,n-2}(x(z), x_{n-2}(s)); \\
\mathbb{S}_x f_{n,n-1}(x(z), x_{n-1}(s)) &= \alpha_n f_{n,n-1}(x_1(z), x_{n-1}(s)) - \frac{\gamma_n}{2} \nabla x_{n+1}(z) f_{n-1,n-2}(x(z), x_{n-2}(s)).
\end{aligned}$$

Therefore, for $\mathbb{S}_x f_{n,n-1}(x(z), x_{n-1}(s))$ to be a linear combination of $f_{n,n-1}(x(z), x_{n-1}(s))$ and $f_{n-1,n-2}(x(z), x_{n-2}(s))$, it is necessary for the parameter z to be solution of

$$x_1(t) = x(t) \iff x(t + \frac{1}{2}) = x(t). \quad (22)$$

This solution is unique, provided that the coefficients c_j of (3) fulfil $c_1 c_2 \neq 0$ or $c_4 \neq 0$ for the quadratic lattice of the q -discrete and discrete variable, respectively. We denote this solution by z_x , and the resulting basis by

$$F_n(x(s)) := (-1)^n f_{n,n-1}(x(z_x), x_{n-1}(s)).$$

As consequence of Equation (22) z_x fulfils

$$q^{2z_x} = \frac{c_2}{c_1} q^{\frac{-1}{2}} \text{ and } z_x = -\frac{1}{4} - \frac{c_5}{2c_4} \quad (23)$$

for the q -quadratic and quadratic lattices respectively given by (3). To resume we have the following

Theorem 3

The action of the companion operators on the function $F_n(x(s))$ defined by

$$F_n(x(s)) = (-1)^n [x(z_x) - x_{n-1}(s)]^{(n)}, \quad n \geq 1, \quad F_0(x(s)) \equiv 1, \quad (24)$$

which (thanks to (19)) is a monic polynomial of degree n in $x(s)$, are given by

$$\mathbb{D}_x F_n(x(s)) = \gamma_n F_{n-1}(x(s)), \quad (25)$$

$$\mathbb{S}_x F_n(x(s)) = \alpha_n F_n(x(s)) + \frac{\gamma_n}{2} \nabla x_{n+1}(z_x) F_{n-1}(x(s)). \quad (26)$$

The action of the companion operators on the reciprocal of this basis is given by

Theorem 4 *The basis F_n defined by relation (24) satisfies the following relations:*

$$\mathbb{D}_x \frac{1}{F_n(x(s))} = -\frac{\gamma_n}{F_{n+1}(x(s))}; \quad (27)$$

$$\mathbb{S}_x \frac{1}{F_n(x(s))} = \frac{\alpha_n}{F_n(x(s))} + \frac{\gamma_n \nabla x_{n+2}(z_x)}{2 F_{n+1}(x(s))}. \quad (28)$$

Proof: The proof is similar to that of Proposition 2 using $x_1(z_x) = x(z_x)$. \square

The basis functions F_n have additional properties.

Proposition 5

$$F_{n+1}(x(s)) = (x(s) - x_{n+1}(z_x)) F_n(x(s)) = \prod_{j=1}^{n+1} (x(s) - x_j(z_x)), \quad n \geq 0; \quad (29)$$

$$F_n(x_k(z_x)) \neq 0, \quad \forall n \geq 0, \quad \forall k > n, \quad (30)$$

$$\frac{F_n(x(s))}{F_1(x(s))} = F_{n-1}(x(s)) + \sum_{j=0}^{n-2} C_j F_j(x(s)), \quad \text{with } C_j = \prod_{i=j+2}^n (x(z_x) - x_i(z_x)).$$

Proof: Using relations (19) and (22) for fixed non-negative integer n , we obtain

$$F_{n+1}(x(s)) = (-1)^{n+1} \prod_{j=0}^n (x_{-n+1}(z_x + j) - x(s)) = (x(s) - x_{n+1}(z_x)) F_n(x(s)).$$

For integers n, j and k such that $k \geq 0$ and $1 \leq j \leq n$, we get by direct computation using (4) that

$$x_{n+k+1}(z_x) - x_j(z_x) \neq 0.$$

Therefore, $F_n(x_k(z_x)) \neq 0, \quad k > n$. The third relation is proved by induction on $n \geq 2$. \square

In the sequel we treat series representations of functions on our lattices which either converge or are considered as formal series. We will not examine convergence issues.

Theorem 6

Let $f(x(s))$ be a function of $x(s)$. Then, f can be expanded in the basis $F_n(x(s))$

$$f(x(s)) = \sum_{k=0}^{\infty} d_k F_k(x(s)),$$

where

$$d_k = \frac{\mathbb{D}_x^k f(x(z_x))}{\gamma_k!}, \quad \gamma_k! = \prod_{j=1}^k \gamma_j, \quad k \geq 1, \quad \gamma_0! = 1.$$

Proof: Assume f is a function of $x(s)$ and write $f_N(x(s)) = \sum_{k=0}^N d_k F_k(x(s))$. Then for $0 \leq k \leq N$,

$$\mathbb{D}_x^k f_N(x(s)) \Big|_{s=z_x} = \gamma_k! d_k,$$

since $F_k(x(z_x)) = 0, \quad \forall k \geq 1$. \square

In particular, for $f(x(s)) = \frac{1}{x(z) - x(s)}, \quad z \neq s$, we get

$$d_k = \frac{1}{\gamma_k!} \mathbb{D}_x^k \frac{1}{x(z) - x(s)} \Big|_{s=z_x} = \frac{1}{F_{k+1}(x(z))},$$

by induction using (4). We therefore state the following result as consequence of the previous theorem:

Corollary 7

For $z \neq s$ the following formal expansion holds:

$$\frac{1}{x(z) - x(s)} = \sum_{k=0}^{\infty} \frac{F_k(x(s))}{F_{k+1}(x(z))}.$$

3 Algorithmic Series Solutions of Divided-Difference Equations I

The basis F_n is relevant for the companion operators and provides a method to obtain series solutions of divided-difference equations.

Theorem 8

If

$$y(x(s)) = \sum_{k=0}^{\infty} d_k F_k(x(s)) \quad (31)$$

is a series solution of the equation

$$\phi(x(s)) \mathbb{D}_x^2 y(x(s)) + \psi(x(s)) \mathbb{S}_x \mathbb{D}_x y(x(s)) + \lambda y(x(s)) = 0, \quad (32)$$

where λ is a constant, ϕ and ψ are polynomials of degree at most two and one, respectively and given by

$$\phi(x(s)) = \phi_2 F_2(x(s)) + \phi_1 F_1(x(s)) + \phi_0, \psi(x(s)) = \psi_1 F_1(x(s)) + \psi_0,$$

then the coefficients $(d_n)_n$ satisfy a second-order recurrence equation

$$A_k d_{k+2} + B_k d_{k+1} + C_k d_k = 0, \quad k \geq 0, \quad (33)$$

with

$$\begin{aligned} A_k &= \left[\phi(x_{k+1}(z_x)) + \frac{\nabla x_{k+2}(z_x)}{2} \psi(x_{k+1}(z_x)) \right] \gamma_{k+1} \gamma_{k+2}; \\ B_k &= \left[\gamma_k \Theta_{z_x + \frac{k}{2}} \phi(x_{k+1}(z_x)) + \alpha_k \psi(x_{k+1}(z_x)) + \frac{\gamma_k \nabla x_{k+1}(z_x)}{2} \psi_1 \right] \gamma_{k+1}; \\ C_k &= \gamma_k \gamma_{k-1} \phi_2 + \gamma_k \alpha_k \psi_1 + \lambda, \end{aligned}$$

where

$$\Theta_a f(x(s)) = \frac{f(x(s)) - f(x(a))}{x(s) - x(a)}. \quad (34)$$

Proof: In the first step, we apply the companion operators to (31) and, taking into account (25) and (26), we get

$$\mathbb{D}_x^2 y(x(s)) = \sum_{k=2}^{\infty} d_k \gamma_k \gamma_{k-1} F_{k-2}(x(s)); \quad (35)$$

$$\mathbb{S}_x \mathbb{D}_x y(x(s)) = \sum_{k=1}^{\infty} d_k \gamma_k \alpha_{k-1} F_{k-1}(x(s)) + \sum_{k=2}^{\infty} \frac{d_k \gamma_k \gamma_{k-1} \nabla x_k(z_x)}{2} F_{k-2}(x(s)). \quad (36)$$

In the next step, we use (35) and (36) in (32) and the following relations obtained by iterating (29):

$$\begin{aligned} F_1(x(s)) F_n(x(s)) &= F_{n+1}(x(s)) + F_1(x_{n+1}(z_x)) F_n(x(s)); \\ F_2(x(s)) F_n(x(s)) &= F_{n+2}(x(s)) + \Theta_{z_x + \frac{n+1}{2}} F_2(x_{n+2}(z_x)) F_{n+1}(x(s)) \\ &\quad + F_2(x_{n+1}(z_x)) F_n(x(s)), \end{aligned}$$

to get an equation of type

$$\sum_{n=0}^{\infty} A_{k-2} d_k F_{k-2}(x(s)) + B_{k-1} d_k F_{k-1}(x(s)) + C_k d_k F_k(x(s)) = 0, \quad \text{with } A_{-j} = B_{-j} = 0, \quad j \geq 1.$$

The proof is completed by transforming the previous equation into

$$\sum_{k=0}^{\infty} (A_k d_{k+2} + B_k d_{k+1} + C_k d_k) F_k(x(s)) = 0,$$

and, using the fact that $(F_k)_k$ is a basis of $\mathbb{C}[x(s)]$. □

Remark 9

If (32) has a polynomial solution of degree n , then the relation $d_{n+2} = d_{n+1} = 0$, $d_n \neq 0$, combined with (33) gives

$$\lambda = \lambda_n = -\gamma_n \gamma_{n-1} \phi_2 - \gamma_n \alpha_n \psi_1,$$

which coincides with the result in [6].

Proposition 10

1. For the Askey-Wilson polynomials, the basis F_n reads

$$F_n(x(s)) = \prod_{j=1}^n (x(s) - x_j(z_x)) = (-2)^{-n} q^{\frac{n}{4}} \left(q^{\frac{1-2n}{4}} q^s; q \right)_n \left(q^{\frac{1-2n}{4}} q^{-s}; q \right)_n, \quad (37)$$

where

$$x(s) = \frac{q^s + q^{-s}}{2}, \quad z_x = -\frac{1}{4}, \quad \text{and } (a; q)_n = \prod_{j=0}^{n-1} (1 - a q^j), \quad n \geq 1, \quad (a; q)_0 = 1.$$

2. In addition, the Askey-Wilson polynomial can be expanded in the basis F_n as

$${}_4\phi_3 \left(\begin{matrix} q^{-n}, abcdq^{n-1}, aq^s, aq^{-s} \\ ab, ac, ad \end{matrix} \middle| q; q \right) = \sum_{j=0}^n d_{n,j} F_j(x(s)), \quad (38)$$

with

$$d_{n,j} = \sum_{k=j}^n \frac{(q^{-n}, q)_k (abcdq^{n-1}, q)_k q^k q^{\frac{j(j-1)}{4}}}{(ab, q)_k (ac, q)_k (ad, q)_k \gamma_j!} \frac{(2a)^j}{(q-1)^j} \left(aq^{\frac{2k+1}{4}}; q \right)_{k-j} \left(aq^{\frac{2k-1}{4}}; q \right)_{k-j}.$$

Proof: The first relation is obtained by direct computation while the second relation is the special case of Relation (82). Details about this equation are given explicitly at the end of the proof of Proposition 21. □

The previous theorem can be extended to solve divided-difference equations of arbitrary order with polynomial coefficients. For this, we need the following results:

Proposition 11

$$\begin{aligned} \mathbb{D}_x^k F_n(x(s)) &= \left[\prod_{j=0}^{k-1} \gamma_{n-j} \right] F_{n-k}(x(s)) = \frac{\gamma_n!}{\gamma_{n-k}!} F_{n-k}(x(s)), \quad k \leq n; \quad (39) \\ F_k(x(s)) F_n(x(s)) &= \sum_{j=0}^k C_{n+j} F_{n+j}, \quad \text{with} \\ C_{n+j} &= \Theta_{z_x + \frac{n+j}{2}} \circ \Theta_{z_x + \frac{n+j-1}{2}} \dots \circ \Theta_{z_x + \frac{n+1}{2}} F_k(x(s)) \Big|_{s=z_x + \frac{n+j+1}{2}}, \quad 1 \leq j \leq k \leq n, \\ C_n &= F_k(x_{n+1}(z_x)) \end{aligned}$$

Proof: The first relation is obtained by iterating (25). We split the proof of the second relation into three steps:

In the first step, for fixed n , $k \geq 1$, we expand $F_k F_n$ in the basis F_l

$$F_k(x(s)) F_n(x(s)) = \sum_{l=0}^{n+k} C_l F_l(x(s)) \quad (40)$$

and use the following relation due to (29)

$$F_k(x_j(z_x)) = 0, \quad 1 \leq j \leq k, \quad (41)$$

to get $C_0 = F_k(x_1(z_x)) F_n(x_1(z_x)) = 0$.

Considering (40) for $x(s) = x_2(z_x)$ and $C_0 = 0$, we get using again (41) that

$$C_1 F_1(x_2(z_x)) = F_k(x_2(z_x)) F_n(x_2(z_x)) = 0, \quad n \geq 2.$$

Therefore, $C_1 = 0$ thanks to (30). Progressively, we obtain in a similar way for a fixed integer j using (40), (41) and (30) that

$$C_0 = C_1 = \dots = C_j = 0, \quad n \geq j + 1.$$

In the second step, we rewrite accordingly Relation (40)

$$F_k(x(s)) F_n(x(s)) = \sum_{j=0}^k C_{n+j} F_{n+j}(x(s)),$$

and obtain using (29)

$$F_k(x(s)) = \sum_{j=0}^k C_{n+j} \frac{F_{n+j}(x(s))}{F_n(x(s))} = \sum_{j=0}^k C_{n+j} g_{n+j,n+1}(x(s)), \quad (42)$$

where

$$g_{n,j}(x(s)) = \prod_{l=j}^n (x(s) - x_l(z_x)), \quad 1 \leq j \leq n, \quad g_{n,n+1}(x(s)) \equiv 1, \quad g_{n,n+l}(x(s)) \equiv 0, \quad l > 1. \quad (43)$$

Use of Equation (42) for $x(s) = x_{n+1}(z_x)$ gives taking into account Relation (41) and the fact that $g_{n,n+1} \equiv 1$

$$C_n = F_k(x_{n+1}(z_x)).$$

In the third step, we apply the operator Θ_a (defined in (34)) on (42) and use the relation

$$\Theta_{z_x + \frac{j}{2}} g_{n,j}(x(s)) = g_{n,j+1}(x(s)), \quad 1 \leq j \leq n,$$

— derived by direct computation — to obtain the relation

$$\Theta_{z_x + \frac{n+1}{2}} F_k(x(s)) = \sum_{j=1}^k C_{n+j} g_{n+j,n+2}(x(s)), \quad (44)$$

from which we deduce using again (41) that

$$C_{n+1} = \Theta_{z_x + \frac{n+1}{2}} F_k(x_{n+2}(z_x)).$$

The remaining coefficients C_{n+l} , $l \geq 2$ are obtained in the same way by successive application of $\Theta_{z_x + \frac{n+l}{2}}$, $2 \leq l \leq k$ on (44) and use of the $g_{n,j}(x_j(z_x)) = 0$, $1 \leq j \leq n$. \square

Theorem 12 *The coefficients c_n of a series solution*

$$y(x(s)) = \sum_{n=0}^{\infty} c_n F_n(x(s)), \quad (45)$$

of any divided-difference equation of the form

$$\sum_{i,j=0}^N P_{i,j}(x(s)) \mathbb{S}_x^i \mathbb{D}_x^j y(x(s)) = Q(x(s)), \quad (46)$$

where $k \in \mathbb{N}$, and $P_{i,j}(x(s))$ and $Q(x(s))$ are polynomials of arbitrary (but fixed) degree in the variable $x(s)$, are solution of a linear difference equation.

Proof: Equation (46) can be transformed into an equation of type

$$\sum_{i=0}^1 \sum_{j=0}^M \tilde{P}_{i,j}(x(s)) \mathbb{S}_x^i \mathbb{D}_x^j y(x(s)) = Q(x(s)), \quad (47)$$

where $M \in \mathbb{N}$, and $\tilde{P}_{i,j}(x(s))$ are polynomials of arbitrary (but fixed) degree in the variable $x(s)$ using relations (12) and (13). The proof of the theorem is completed in the same way as in Theorem 8, substituting (45) in (47) and making use of Proposition 11. \square

Remark 13 *This method works also when the coefficients $P_{i,j}$ and Q are series expansions in our new basis. Also, the previous result generalizes the one given by Atakishiyev and Suslov [3] in which they provide a method to construct particular solutions to hypergeometric-type difference equations on non-uniform lattice.*

The coefficients $(d_{n,k})_j$ of the expansion of the Askey-Wilson polynomials into the basis $(B_k)_k$ given by (38) are difficult to handle since they are not q -hypergeometric. In order to provide explicit and simple representation of series solutions of divided-difference equations such as (8), we provide a second basis which is compatible not with the operators \mathbb{D}_x and \mathbb{S}_x but rather with \mathbb{D}_x^2 and $\mathbb{S}_x \mathbb{D}_x$ and are therefore very useful when searching for series solutions of divided-difference equations with polynomials coefficients, involving linear combination of products of \mathbb{D}_x^2 and $\mathbb{S}_x \mathbb{D}_x$.

4 A New Basis Compatible with the Product of the Companion Operators

Expressing the Askey-Wilson polynomials (15) in terms of q -Pochhammer symbols

$$P_n(x; a, b, c, d|q) = \sum_{k=0}^n \frac{(q^{-n}, q)_k (abcdq^{n-1}, q)_k (aq^s, q)_k (aq^{-s}, q)_k}{(ab, q)_k (ac, q)_k (ad, q)_k} \frac{q^k}{(q, q)_k}, \quad (48)$$

and the fact that these polynomials fulfil (8) suggests the study of the action of the companion operators on the function

$$B(a, x(s), n) = (aq^s, q)_n (aq^{-s}, q)_n, \quad n \geq 1, \quad B(a, x(s), 0) \equiv 1, \quad (49)$$

which happens to be a polynomial of degree n in $x(s) = \frac{q^s + q^{-s}}{2}$. By considering a more general situation, we get:

Proposition 14 *The general q -quadratic lattice*

$$x(s) = uq^s + vq^{-s}$$

and the corresponding polynomial basis

$$\hat{B}_n(a, u, v, x(s)) = (2a u q^s, q)_n (2a v q^{-s}, q)_n, \quad n \geq 1, \quad \hat{B}_0(a, u, v, x(s)) \equiv 1,$$

which we relabel as

$$B_n(a, s) \equiv \hat{B}_n(a, u, v, x(s))$$

fulfil the relations

$$\mathbb{D}_x B_n(a, s) = \eta_1(a, n) B_{n-1}(a\sqrt{q}, s); \quad (50)$$

$$\mathbb{S}_x B_n(a, s) = \beta_1(a, n) B_{n-1}(a\sqrt{q}, s) + \beta_2(a, n) B_n(a\sqrt{q}, s); \quad (51)$$

$$B_1(a, s) \mathbb{D}_x^2 B_n(a, u, v) = \eta_1(a, n) \eta_1(a\sqrt{q}, n-1) B_{n-1}(a, s); \quad (52)$$

$$B_1(a, s) \mathbb{S}_x \mathbb{D}_x B_n(a, s) = \eta_1(a, n) [\beta_1(a\sqrt{q}, n-1) B_{n-1}(a, s) + \beta_2(a\sqrt{q}, n-1) B_n(a, s)]; \quad (53)$$

$$x(s) B_n(a, s) = \mu_1(a, n) B_n(a, s) + \mu_2(n) B_{n+1}(a, s); \quad (54)$$

$$B_1(a, s) B_n(a, s) = \nu_1(a, n) B_n(a, s) + \nu_2(n) B_{n+1}(a, s); \quad (55)$$

$$B_1(a, s) B_n(aq, s) = B_{n+1}(a, s), \quad (56)$$

where

$$\mu_1(a, n) = \frac{1 + 4a^2 uv q^{2n}}{2a q^n}, \quad \mu_2(a, n) = \frac{-1}{2a q^n};$$

$$\nu_1(a, n) = (1 - q^{-n})(1 - 4a^2 uv q^n), \quad \nu_2(n) = q^{-n}, \quad \eta_1(a, n) = \frac{2a(1 - q^n)}{q - 1};$$

$$\beta_1(a, n) = \frac{1}{2}(1 - 4a^2 uv q^{2n-1})(1 - q^{-n}), \quad \beta_2(n) = \frac{1}{2} + \frac{1}{2q^n}.$$

Proof: The proof is obtained by direct computation. It should, however, be recalled that Relation (50) for $u = v = \frac{1}{2}$ appears as exercise in [18], page 34. \square

From the previous proposition, it appears clearly that because of the appearance of $a\sqrt{q}$ in Relations (50) and (51), the action of \mathbb{D}_x and \mathbb{S}_x on $B_n(a, s)$ cannot be written as finite (number of terms not depending on n) linear combination of elements of the basis $(B_k(a, s))_k$. However, this problem is solved by using the operators $B_1(a, s) \mathbb{D}_x^2$ and $B_1(a, s) \mathbb{S}_x \mathbb{D}_x$ instead, to obtain Relations (52) and (53).

Equation (8) can therefore be solved using the known coefficients ϕ and ψ of Askey-Wilson. It can also be derived from the hypergeometric representation (48) hence obtaining the coefficients ϕ and ψ and λ_n of the Askey-Wilson polynomials.

5 Algorithmic Series Solutions of Divided-Difference Equations II

Theorem 15

If

$$y(x(s)) = \sum_{k=0}^{\infty} d_k B_k(a, s) \quad (57)$$

is a series solution of the equation

$$\phi(x(s)) \mathbb{D}_x^2 y(x(s)) + \psi(x(s)) \mathbb{S}_x \mathbb{D}_x y(x(s)) + \lambda y(x(s)) = 0, \quad (58)$$

where λ is a constant, ϕ and ψ are polynomials of degree at most two and one, respectively

$$\phi(x(s)) = \phi_2 x^2(s) + \phi_1 x(s) + \phi_0, \quad \psi(x(s)) = \psi_1 x(s) + \psi_0, \quad (59)$$

then the coefficients $(d_k)_n$ satisfy a second-order difference equation

$$A_k d_{k+2} + B_k d_{k+1} + C_k d_k = 0, \quad k \geq 0, \quad (60)$$

with

$$\begin{aligned} A_k &= \eta_1(a, k+2) [\eta_1(a\sqrt{q}, k+1) \phi(\mu_1(a, k+1)) + \beta_1(a\sqrt{q}, k+1) \psi(\mu_1(a, k+1))]; \\ B_k &= \eta_1(a, k+1) \{ \eta_1(a\sqrt{q}, k) (\phi_2 \mu_1(a, k) \mu_2(a, k) + \phi_2 \mu_1(a, k+1) \mu_2(a, k) + \phi_1 \mu_2(a, k)) \\ &\quad + \beta_1(a\sqrt{q}, k) (\psi_1 \mu_2(a, k) + \psi_1 \mu_1(a, k+1) + \psi_0) \} + \lambda \nu_1(a, k+1) \\ C_k &= \phi_2 \mu_2(a, k-1) \mu_2(a, k) \eta_1(a, k) \eta_1(a\sqrt{q}, k-1) + \psi_1 \eta_1(a, k) \beta_2(k) \mu_2(a, k) + \lambda \nu_2(k). \end{aligned}$$

Proof: The proof is organised in three steps:

In the first step, we assume that (8) has a series solution of the form

$$y(x(s)) = \sum_{k=0}^{\infty} d_k B_k(a, x(s)),$$

then apply \mathbb{D}_x^2 and $\mathbb{S}_x \mathbb{D}_x$ on $y(x(s))$ and use Equations (50) and (51) to get

$$\begin{aligned} &\phi(x(s)) \mathbb{D}_x^2 y(x(s)) + \psi(x(s)) \mathbb{S}_x \mathbb{D}_x y(x(s)) + \lambda_k y(x(s)) = 0 \\ \iff &\phi(x(s)) \sum_{k=0}^{\infty} d_k \eta_1(a, k) \eta_1(a\sqrt{q}, k-1) B_{k-2}(aq, x(s)) \\ &+ \psi(x(s)) \sum_{k=0}^{\infty} d_k [\eta_1(a, k) \beta_1(a\sqrt{q}, k-1) B_{k-2}(aq, s) + \eta_1(a, k) \beta_2(k-1) B_{k-1}(aq, s)] \\ &+ \lambda_k \sum_{k=0}^{\infty} d_k B_k(a, s) = 0. \end{aligned}$$

In the second step, we multiply the previous equation by $B_1(a, x(s))$ and use of (52), (53) and (55) gives

$$\begin{aligned} &\phi(x(s)) \sum_{k=0}^{\infty} d_k \eta_1(a, k) \eta_1(a\sqrt{q}, k-1) B_{k-1}(a, s) \\ &+ \psi(x(s)) \sum_{k=0}^{\infty} d_k [\eta_1(a, k) \beta_1(a\sqrt{q}, k-1) B_{k-1}(a, s) + \eta_1(a, k) \beta_2(k-1) B_k(a, s)] \\ &+ \lambda_k \sum_{k=0}^{\infty} d_k [\nu_1(a, k) B_k(a, s) + \nu_2(k) B_{k+1}(a, s)] = 0. \end{aligned}$$

In the third step, we insert (59) into the previous equation and use (54) to eliminate all occurrences of $x^j(s) B(a, x(s), k)$, $j = 1, 2$ to obtain after some computation

$$\sum_{k=0}^{\infty} (A_k d_{k+2} + B_k d_{k+1} + C_k d_k) B_k(a, s) = 0,$$

where

$$\begin{aligned} A_k &= \eta_1(a, k+2) [\eta_1(a\sqrt{q}, k+1) \phi(\mu_1(a, k+1)) + \beta_1(a\sqrt{q}, k+1) \psi(\mu_1(a, k+1))]; \\ B_k &= \eta_1(a, k+1) \{ \eta_1(a\sqrt{q}, k) (\phi_2 \mu_1(a, k) \mu_2(k) + \phi_2 \mu_1(a, k+1) \mu_2(a, k) + \phi_1 \mu_2(a, k)) \\ &\quad + \beta_1(a\sqrt{q}, k) (\psi_1 \mu_2(a, k) + \psi_1 \mu_1(a, k+1) + \psi_0) \} + \lambda \nu_1(a, k+1) \\ C_k &= \phi_2 \mu_2(a, k-1) \mu_2(a, k) \eta_1(a, k) \eta_1(a\sqrt{q}, k-1) + \psi_1 \eta_1(a, k) \beta_2(k-1) \mu_2(a, k) + \lambda \nu_2(k). \end{aligned}$$

Therefore, d_k satisfies the difference equation

$$A_k d_{k+2} + B_k d_{k+1} + C_k d_k = 0, \quad k \geq 0, \quad (61)$$

since $(B_k(a, s))_k$ is a basis of $\mathbb{C}[x(s)]$. \square

The previous theorem can be extended to divided-difference equations of arbitrary order with polynomial coefficients, involving linear combinations of powers of the operators \mathbb{D}_x^2 and $\mathbb{S}_x \mathbb{D}_x$. Such operators can be rewritten, using Relations (12) and (13), as linear combination of \mathbb{D}_x^{2j} and $\mathbb{S}_x \mathbb{D}_x^{2j+1}$, $j \geq 0$. For this extension, we will need the following results, obtained by iteration of Relations (50)-(56).

Proposition 16 *The basis $(B_n(a, s))_n$ satisfies the following relations:*

$$\begin{aligned} \mathbb{D}_x^{2k} B_n(a, s) &= \pi_{n,k} B_{n-2k}(aq^k, s), \quad 0 \leq 2k \leq n; \\ L_k(s) B_n(aq^k, s) &= B_{n+k}(a, s); \\ L_k(s) \mathbb{D}_x^{2k} B_n(a, s) &= \pi_{n,k} B_{n-k}(a, s); \\ L_{k+1}(s) \mathbb{S}_x \mathbb{D}_x^{2k+1} B_n(a, s) &= I_{n,k} B_{n-k-1}(a, s) + J_{n,k} B_{n-k}(a, s), \end{aligned}$$

where

$$\begin{aligned} L_k(s) &= \prod_{j=0}^{k-1} B_1(aq^j, s), \quad \pi_{n,k} = \prod_{j=0}^{2k-1} \eta_1(aq^{\frac{j}{2}}, n-j); \\ I_{n,k} &= \pi_{n,k} \eta_1(aq^k, n-2k) \beta_1(aq^{k+\frac{1}{2}}, n-2k-1); \\ J_{n,k} &= \pi_{n,k} \eta_1(aq^k, n-2k) \beta_2(aq^{k+\frac{1}{2}}, n-2k-1). \end{aligned}$$

We now state the following theorem which can be proved in the same way as Theorem 15 but using instead the equations of the previous proposition.

Theorem 17 *If*

$$y(x(s)) = \sum_{k=0}^{\infty} d_k B_k(a, s)$$

is a series solution of the divided-difference equation

$$\left[\sum_{j=0}^M P_j(x(s)) \mathbb{D}_x^{2j} + \sum_{j=0}^N Q_j(x(s)) \mathbb{S}_x \mathbb{D}_x^{2j+1} \right] y(x(s)) = T(x(s)) \quad (62)$$

where P_j , Q_j and T are polynomials in the variable $x(s)$, then the coefficients $(d_k)_n$ satisfy a linear difference equation of maximal order $\max(2M, 2N+1)$.

In the following results, Theorem 15 is used to solve Equation (1) for the lattice $x(s) = \frac{q^s + q^{-s}}{2}$ and for the coefficients ϕ and ψ given by (16) to get the representation of the Askey-Wilson polynomials given by (15). It is also used to recover the polynomials ϕ , ψ and the constant λ_n assuming that (15) satisfies (1).

Theorem 18

The Askey-Wilson polynomials $P_n(x, a, b, c, d|q)$ satisfy a divided-difference equation of the form (8) if and only if the polynomial coefficients ϕ and ψ are, up to a multiplicative factor, those of Askey-Wilson given by (16), and $\lambda = \lambda_n$ given by (2).

Proof: The proof is organized in two steps:

In the first step, we assume that the Askey-Wilson polynomials $P_n(x; a, b, c, d|q)$ satisfy (8). This implies that

$$d_n \neq 0, \quad d_{n+2} = d_{n+1} = C_n = 0,$$

and

$$d_k = \frac{(q^{-n}, q)_k (abcdq^{n-1}, q)_k q^k}{(ab, q)_k (ac, q)_k (ad, q)_k (q, q)_k} \quad (63)$$

is solution of (61). The condition $C_n = 0$ provides the constant

$$\lambda = \lambda_n = -4 \frac{(-q + abcdq^n) \sqrt{q} (-1 + q^n)}{(-1 + q)^2 q^n} \quad (64)$$

which is a special case of (2). By substituting $\lambda = \lambda_n$ and the previous expression of d_k into (61), we obtain after simplification an equation of the form

$$\sum_{k=0}^N H_k(\phi_2, \phi_1, \phi_0, \psi_1, \psi_0) q^{kn} = 0,$$

where the $H_k(\phi_2, \phi_1, \phi_0, \psi_1, \psi_0)$ are linear combinations of the coefficients of ϕ and ψ . Solving the system of linear equations $H_k(\phi_2, \phi_1, \phi_0, \psi_1, \psi_0) = 0$, $0 \leq k \leq N$ in terms of the coefficients ϕ_j and ψ_j , we obtain, up to a multiplicative factor, the coefficients of the polynomials given in (16).

In the second step, we substitute the coefficients ϕ and ψ of (16), as well as the coefficient λ_n of (64) in (61) to obtain the following recurrence equation for d_k :

$$\begin{aligned} & 4q^n q (q^{k+1} - 1) (a^2 q^{k+1} - 1) (acq^{k+1} - 1) (adq^{k+1} - 1) (qq^{k+1} - 1) (abq^{k+1} - 1) d_{k+2} \\ & + 4 (q^{k+1} - 1) \left\{ - (q^{k+1})^3 a^3 q^n bcd - (q^{k+1})^3 a^3 qq^n bcd + (q^{k+1})^2 q^n abcdq + (q^{k+1})^2 a^2 qq^n bc \right. \\ & + (q^{k+1})^2 a^3 q (q^n)^2 bcd + (q^{k+1})^2 q^2 a^2 + (q^{k+1})^2 a^2 qq^n cd + (q^{k+1})^2 a^2 qq^n bd - q^{k+1} q^2 \\ & \left. - q^{k+1} q (q^n)^2 abcd - q^{k+1} a^2 q^2 q^n - q^{k+1} a q^2 q^n c - q^{k+1} a q^2 q^n d - q^{k+1} a q^2 q^n b + q^3 q^n + q^2 q^n \right\} d_{k+1} \\ & - 4 (q^n q - q^{k+1}) q (q^{k+1} abcdq^n - q^2) d_k = 0. \end{aligned} \quad (65)$$

In [1] and [4] algorithms were presented to find all solutions of an arbitrary q -holonomic difference equation in terms of linear combinations of q -hypergeometric terms. This algorithm was tuned and made much more efficient in [8], and a *Maple* implementation was made available in [16]. For the purpose to solve the second order q -difference equation (65) in terms of hypergeometric terms, we have used the command `qrecsolve` from the `qsum` package [4] (one could also use the command `qHypergeomSolveRE` of the `qFPS` package [16]), to obtain the coefficients d_k given in (63). Details of this computation can be found in a *Maple* file made available on www.mathematik.uni-kassel.de/~koepf/Publicationen. \square

6 Applications and Illustrations

In this section we provide two applications for the basis F_k : The first gives a new representation of the formal Stieltjes series in terms of the basis F_k , while the second gives a representation of the basic exponential and trigonometric functions in terms of the basis F_k .

6.1 Series expansion of the formal Stieltjes series

Using Corollary 7 we define the formal Stieltjes series corresponding to a functional \mathcal{L} as

$$S(\mathcal{L})(x(z)) = \sum_{k=0}^{\infty} \frac{\mu_k}{F_{k+1}(x(z))} \quad \text{with } \mu_k = \langle \mathcal{L}, F_k \rangle, \quad (66)$$

and obtain the following results:

Theorem 19 *The following results hold:*

$$S(\mathbb{D}_x \mathcal{L})(s) = \mathbb{D}_x S(\mathcal{L})(s), \quad (67)$$

$$S(\mathbb{S}_x \mathcal{L})(s) = \alpha \mathbb{S}_x S(\mathcal{L})(s) + U_1 \mathbb{D}_x S(\mathcal{L})(s), \quad (68)$$

where the actions of \mathbb{D}_x and \mathbb{S}_x on \mathcal{L} are defined as

$$\langle \mathbb{D}_x \mathcal{L}, P \rangle = -\langle \mathcal{L}, \mathbb{D}_x P \rangle, \quad \langle \mathbb{S}_x \mathcal{L}, P \rangle = \langle \mathcal{L}, \mathbb{S}_x P \rangle, \quad \forall P \in \mathbb{C}[x(s)],$$

and the product of a polynomial f by a linear functional \mathcal{L} , $f\mathcal{L}$, is defined by

$$\langle f\mathcal{L}, P \rangle = \langle \mathcal{L}, fP \rangle, \quad \forall P \in \mathbb{C}[x(s)].$$

Proof: Relation (67) is obtained by direct computation using Equations (25) and (27). The proof of (68) uses the following results:

$$S(U_1(x(s))\mathbb{D}_x \mathcal{L}) = U_1(x(s))S(\mathbb{D}_x \mathcal{L}); \quad (69)$$

$$\mathbb{S}_x F_n + \mathbb{D}_x(U_1 F_n) = \alpha(\alpha_{n+1} F_n + \frac{\gamma_n}{2} \nabla x_{n+2}(z_x) F_{n-1}). \quad (70)$$

Relation (69) is obtained using the well-known result by Maroni [13]

$$S[f\mathcal{L}](x) = f(x) S[\mathcal{L}](x) + (\mathcal{L}\theta_0 f)(x), \quad f \in \mathbb{C}[x], \quad (71)$$

where

$$\theta_0 f(x) = \frac{f(x) - f(0)}{x},$$

and

$$\mathcal{L}g(x(s)) = \sum_{k=0}^n g_k \sum_{j=0}^k \langle \mathcal{L}, x^j(s) \rangle x^{k-j}(s), \quad \text{with } g(x(s)) = \sum_{k=0}^n g_k x^k(s), \quad n \geq 0.$$

Relation (70) is derived by direct computation using (3), (14), (23), (25) and (26).

Coming back to the proof of Relation (68), we combine (69), (70) (26), (28) and the fact that $\gamma_0 = 0$ to get:

$$\begin{aligned} S(\mathbb{S}_x \mathcal{L})(x(s)) - U_1(x(s))\mathbb{D}_x(S(\mathcal{L}))(x(s)) &= S(\mathbb{S}_x \mathcal{L}) - S(U_1(x(s))\mathbb{D}_x \mathcal{L}); \\ &= S(\mathbb{S}_x \mathcal{L} - U_1(x(s))\mathbb{D}_x \mathcal{L}) \\ &= \sum_{n=0}^{\infty} \frac{\langle \mathcal{L}, \mathbb{S}_x F_n + \mathbb{D}_x(U_1 F_n) \rangle}{F_{n+1}(x(s))} \\ &= \alpha \sum_{n=0}^{\infty} \frac{\langle \mathcal{L}, (\alpha_{n+1} F_n + \frac{\gamma_n}{2} \nabla x_{n+2}(z_x) F_{n-1}) \rangle}{F_{n+1}(x(s))} \\ &= \alpha \sum_{n=0}^{\infty} \frac{\langle \mathcal{L}, \alpha_{n+1} F_n \rangle}{F_{n+1}(x(s))} + \alpha \sum_{n=0}^{\infty} \frac{\langle \mathcal{L}, \gamma_n \nabla x_{n+2}(z_x) F_{n-1} \rangle}{2F_{n+1}(x(s))} \\ &= \alpha \sum_{n=0}^{\infty} \frac{\langle \mathcal{L}, \alpha_{n+1} F_n \rangle}{F_{n+1}(x(s))} + \alpha \sum_{n=1}^{\infty} \frac{\langle \mathcal{L}, \gamma_n \nabla x_{n+2}(z_x) F_{n-1} \rangle}{2F_{n+1}(x(s))} \\ &= \alpha \sum_{n=0}^{\infty} \frac{\langle \mathcal{L}, \alpha_{n+1} F_n \rangle}{F_{n+1}(x(s))} + \alpha \sum_{n=0}^{\infty} \frac{\langle \mathcal{L}, \gamma_{n+1} \nabla x_{n+3}(z_x) F_n \rangle}{2F_{n+2}(x(s))} \\ &= \alpha \sum_{n=0}^{\infty} \langle \mathcal{L}, F_n \rangle \left(\frac{\alpha_{n+1}}{F_{n+1}(x(s))} + \frac{\gamma_{n+1} \nabla x_{n+3}(z_x)}{2F_{n+2}(x(s))} \right) \\ &= \alpha \sum_{n=0}^{\infty} \langle \mathcal{L}, F_n \rangle \mathbb{S}_x \frac{1}{F_{n+1}(x(s))} \\ &= \alpha \mathbb{S}_x(S(\mathcal{L}))(x(s)). \end{aligned}$$

□

6.2 Series expansion of the basic exponential function

In this sub-section, we represent the basic exponential function in terms of the basis $(F_k)_k$. The basic exponential function $\mathcal{E}_q(x(s); w)$ can be defined using the representation by Ismail and Stanton (see [18] page 21 and references therein)

$$\mathcal{E}_q(x; w) = \frac{(-w; q^{\frac{1}{2}})_\infty}{(qw^2; q^2)_\infty} {}_2\varphi_1 \left(\begin{matrix} q^{\frac{1}{4}} e^{i\theta}, q^{\frac{1}{4}} e^{-i\theta} \\ -q^{\frac{1}{2}} \end{matrix} \middle| q^{\frac{1}{2}}; -w \right), \quad x = \cos \theta,$$

where $(a, q)_\infty = \prod_{n=0}^{\infty} (1 - aq^n)$.

By putting $e^{i\theta} = q^s$ and therefore

$$x = \cos \theta = \frac{e^{i\theta} + e^{-i\theta}}{2} = \frac{q^s + q^{-s}}{2} = x(s),$$

$\mathcal{E}_q(x(s); w)$ satisfies the following first-order divided-difference equation ([18], page 18)

$$\mathbb{D}_x y(x(s)) = \frac{2wq^{\frac{1}{4}}}{1-q} y(x(s)).$$

By inserting the series expansion of $y(x(s))$ in terms of $(F_k)_k$

$$y(x(s)) = \sum_{n=0}^{\infty} a_n F_n(x(s))$$

in the previous first-order divided-difference equation and following the method developed in Theorem 8, we get the following recurrence equation for a_n

$$a_{n+1} = \frac{2wq^{\frac{1}{4}}}{(1-q)\gamma_{n+1}} a_n,$$

from which we deduce that

$$a_n = \left(\frac{2wq^{\frac{1}{4}}}{1-q} \right)^n \frac{a_0}{\gamma_n!}, \quad \gamma_0! \equiv 1.$$

Therefore we have, taking into account Equation (37), the following representation of the basic exponential function

$$\begin{aligned} \mathcal{E}_q(x(s); w) &= a_0 \sum_{n=0}^{\infty} \left(\frac{2wq^{\frac{1}{4}}}{1-q} \right)^n \frac{F_n(x(s))}{\gamma_n!} \\ &= a_0 \sum_{n=0}^{\infty} \left(\frac{wq^{\frac{1}{2}}}{q-1} \right)^n \frac{1}{\gamma_n!} \left(q^{\frac{1-2n}{4}} q^s; q \right)_n \left(q^{\frac{1-2n}{4}} q^{-s}; q \right)_n, \end{aligned}$$

where a_0 is a suitable constant which from the fact that $F_n(x_1(z_x)) = 0$, $n \geq 1$ is given by

$$a_0 = \mathcal{E}_q(x_1(z_x), w) = \frac{(-w; q^{\frac{1}{2}})_\infty}{(qw^2; q^2)_\infty},$$

with the last expression taken from [18] (Equation 2.3.10, Page 18).

6.3 Series expansion of the basic trigonometric functions

In this sub-section, we represent the basic trigonometric functions in terms of the basis $(F_k)_k$. The basic trigonometric cosine and sine functions are defined respectively by (see [18, page 23])

$$\begin{aligned} C_q(x; w) &= \frac{(-w^2; q^2)_\infty}{(-qw^2; q^2)_\infty} {}_2\varphi_1 \left(\begin{matrix} -qe^{2i\theta}, -qe^{-2i\theta} \\ q \end{matrix} \middle| q^2; -w^2 \right), \\ S_q(x; w) &= \frac{(-w^2; q^2)_\infty}{(-qw^2; q^2)_\infty} \frac{2wq^{\frac{1}{4}}}{1-q} \cos \theta {}_2\varphi_1 \left(\begin{matrix} -qe^{2i\theta}, -qe^{-2i\theta} \\ q \end{matrix} \middle| q^2; -w^2 \right), \quad x = \cos \theta, \quad |w| < 1. \end{aligned}$$

By putting $e^{i\theta} = q^s$, the functions $C_q(x(s); w)$ and $S_q(x(s); w)$ satisfy the following second-order divided-difference equation ([18], page 26)

$$\mathbb{D}_x^2 y(x(s)) = - \left(\frac{2wq^{\frac{1}{4}}}{1-q} \right)^2 y(x(s)). \quad (72)$$

By inserting the series expansion of $y(x(s))$ in terms of $(F_k)_k$

$$y(x(s)) = \sum_{n=0}^{\infty} b_n F_n(x(s))$$

in (72) and following the method developed in Theorem 8, we get the following recurrence equation

$$b_{n+2} = - \left(\frac{2wq^{\frac{1}{4}}}{1-q} \right)^2 \frac{1}{\gamma_{n+2}\gamma_{n+1}} b_n,$$

from which we deduce that

$$b_{2n} = (-1)^n \left(\frac{2wq^{\frac{1}{4}}}{1-q} \right)^{2n} \frac{b_0}{\gamma_{2n}!} \quad \text{and} \quad b_{2n+1} = (-1)^n \left(\frac{2wq^{\frac{1}{4}}}{1-q} \right)^{2n} \frac{b_1}{\gamma_{2n+1}!}.$$

Therefore the two linearly independent solutions (72) are, taking into account the explicit representation of F_n given in (37) for the Askey-Wilson lattice

$$\begin{aligned} A_q(x(s), w) &= \sum_{n=0}^{\infty} (-1)^n \left(\frac{2wq^{\frac{1}{4}}}{1-q} \right)^{2n} \frac{F_{2n}(x(s))}{\gamma_{2n}!} \\ &= \sum_{n=0}^{\infty} \left(\frac{wq^{\frac{1}{2}}}{1-q} \right)^{2n} \frac{(-1)^n}{\gamma_{2n}!} \left(q^{\frac{1-4n}{4}} q^s; q \right)_{2n} \left(q^{\frac{1-4n}{4}} q^{-s}; q \right)_{2n}, \end{aligned}$$

and

$$\begin{aligned} B_q(x(s), w) &= \sum_{n=0}^{\infty} (-1)^n \left(\frac{2wq^{\frac{1}{4}}}{1-q} \right)^{2n} \frac{F_{2n+1}(x(s))}{\gamma_{2n+1}!} \\ &= \sum_{n=0}^{\infty} \left(\frac{wq^{\frac{1}{2}}}{1-q} \right)^{2n} \frac{(-1)^n}{\gamma_{2n+1}!} \left(q^{\frac{1-2n}{2}} q^s; q \right)_{2n+1} \left(q^{\frac{1-2n}{2}} q^{-s}; q \right)_{2n+1}. \end{aligned}$$

Since the functions C_q and S_q are both solutions of (72) which is a second-order linear divided-difference equation, they can be expressed as linear combination of the solutions A_q and B_q :

$$C_q(x(s), w) = u_0 A_q(x(s), w) + u_1 B_q(x(s), w), \quad S_q(x(s), w) = v_0 A_q(x(s), w) + v_1 B_q(x(s), w), \quad (73)$$

where u_i and v_i are constants.

Combining (73) with the following relations derived by direct computation

$$\mathbb{D}_x A_q(x(s), w) = - \left(\frac{2wq^{\frac{1}{4}}}{1-q} \right)^2 B_q(x(s), w), \quad \mathbb{D}_x B_q(x(s), w) = A_q(x(s), w),$$

and using the relations (see [18], page 26)

$$\mathbb{D}_x C_q(x(s), w) = - \frac{2wq^{\frac{1}{4}}}{1-q} S_q(x(s), w), \quad \mathbb{D}_x S_q(x(s), w) = \frac{2wq^{\frac{1}{4}}}{1-q} C_q(x(s), w),$$

gives

$$u_1 = -\lambda v_0, \quad v_1 = \lambda u_0, \quad \text{with } \lambda = \frac{2wq^{\frac{1}{4}}}{1-q}. \quad (74)$$

Use of the fact that $F_n(x_1(z_x)) = 0$, $n \geq 1$ gives the relation

$$A_q(x_1(z_x)) = 1, \quad B_q(x_1(z_x)) = 0$$

which combined with (73) leads to

$$u_0 = C_q(x_1(z_x)), \quad v_0 = S_q(x_1(z_x)).$$

We therefore have the following representation of the C_q and S_q functions:

$$\begin{aligned} C_q(x(s), w) &= C_q(x_1(z_x))A_q(x(s), w) - \lambda S_q(x_1(z_x))B_q(x(s), w), \\ S_q(x(s), w) &= S_q(x_1(z_x))A_q(x(s), w) + \lambda C_q(x_1(z_x))B_q(x(s), w), \end{aligned}$$

where the evaluation of the functions C_q and S_q on $x_1(z_x) = x(-\frac{1}{4}) = \frac{q^{\frac{1}{4}}+q^{-\frac{1}{4}}}{2}$ are given respectively by (see [18] page 27, equations 2.4.19 and 2.4.20)

$$C_q(x_1(z_x)) = \frac{(-iw; q^{\frac{1}{2}})_\infty + (iw; q^{\frac{1}{2}})_\infty}{2(-qw^2; q^2)_\infty}, \quad S_q(x_1(z_x)) = \frac{(-iw; q^{\frac{1}{2}})_\infty - (iw; q^{\frac{1}{2}})_\infty}{2i(-qw^2; q^2)_\infty}.$$

6.4 Connection coefficients between the basis $(F_k)_k$ and $(B_k(a, s))_k$

The basis $(F_k)_k$ and $(B_k(a, s))_k$ are connected in the following ways

Proposition 20

$$F_n(x(s)) = \sum_{j=0}^n r_{n,j} B_j(a, s), \quad B_n(a, s) = \sum_{j=0}^n s_{n,j} F_j(x(s)), \quad (75)$$

where

$$r_{n,k} = \frac{\gamma_n!}{\gamma_{n-k}!} \frac{F_{n-k}(\epsilon_{0,k})}{\prod_{l=0}^{k-1} \eta_1 \left(aq^{\frac{l}{2}}, k-l \right)}, \quad 0 \leq k \leq n, \quad n \geq 1, \quad (76)$$

$$s_{n,k} = \frac{1}{\gamma_k!} B_{n-k} \left(aq^{\frac{k}{2}}, z_x + \frac{1}{2} \right) \prod_{l=0}^{k-1} \eta_1 \left(aq^{\frac{l}{2}}, n-l \right), \quad 0 \leq k \leq n, \quad n \geq 1, \quad (77)$$

and

$$\epsilon_{j,k} = \frac{1 + 4a^2 u^2 v^2 q^{2j+k}}{4aq^{j+\frac{k}{2}}}. \quad (78)$$

Proof: We first apply the operator \mathbb{D}_x^k on both members of (75) for fixed non-negative integers $n \geq 1$ and $k \leq n$ to get using (39) and (50)

$$\frac{\gamma_n!}{\gamma_{n-k}!} F_{n-k}(x(s)) = \sum_{j=k}^n r_{n,j} \left[\prod_{l=0}^{k-1} \eta_1 \left(aq^{\frac{l}{2}}, j-l \right) \right] B_{j-k} \left(aq^{\frac{k}{2}}, s \right), \quad n \geq 1, \quad 0 \leq k \leq n, \quad (79)$$

$$\left[\prod_{l=0}^{k-1} \eta_1 \left(aq^{\frac{l}{2}}, n-l \right) \right] B_{n-k} \left(aq^{\frac{k}{2}}, s \right) = \sum_{j=k}^n s_{n,j} \frac{\gamma_j!}{\gamma_{j-k}!} F_{j-k}(x(s)), \quad n \geq 1, \quad 0 \leq k \leq n. \quad (80)$$

Then, we write

$$B_n(a, s) = \hat{B}_n(a, u, v, x(s)) = (2auq^s; q)_n (2auq^{-s}; q)_n = \prod_{j=0}^{n-1} (1 - 4aq^j x(s) + 4a^2 uvq^{2j})$$

and deduce that

$$\hat{B}_n(a, u, v, \epsilon_{j,0}) = 0, \quad \forall n \geq 1, \quad \forall j \leq n,$$

where $\epsilon_{j,k}$ (which is in fact the constant $\epsilon_{j,0}$ in which a is replaced by $aq^{\frac{k}{2}}$) is given by (78). We therefore obtain r_k by using (79) for $x(s) = \epsilon_{0,k}$ and taking into account the previous relation. The coefficient $s_{n,k}$ is obtained in a similar way by using (80) for $x(s) = x_1(z_x)$ and taking into account the fact that

$$F_n(x_1(z_x)) = 0, \quad \forall n \geq 1.$$

□

From the connection coefficients given above, one can express any polynomial given in one of the basis to another one.

Proposition 21 *Let n be a positive integer, P_n and Q_n two polynomials of degree n in the variable $x(s)$ such that*

$$P_n(x(s)) = \sum_{k=0}^n a_{n,k} F_k(x(s)), \quad Q_n(x(s)) = \sum_{k=0}^n b_{n,k} B_k(a, s). \quad (81)$$

Then P_n and Q_n can be expanded in the basis $(B_k(a, s))_k$ and $(F_k(x(s)))_k$

$$P_n(x(s)) = \sum_{j=0}^n c_{n,j} B_j(a, s), \quad Q_n(x(s)) = \sum_{j=0}^n d_{n,j} F_j(x(s)), \quad (82)$$

with

$$c_{n,j} = \sum_{k=j}^n a_{n,k} s_{k,j}, \quad d_{n,j} = \sum_{k,j}^n b_{n,k} r_{k,j},$$

where $r_{k,j}$ and $s_{k,j}$ are defined by (76) and (77).

Proof: First we use relation (75) in the expression of $P_n(x(s))$ taken from (81) to get

$$\begin{aligned} P_n(x(s)) &= \sum_{k=0}^n a_{n,k} F_k(x(s)) \\ &= \sum_{k=0}^n a_{n,k} \sum_{j=0}^k r_{k,j} B_j(a, s) \\ &= \sum_{j=0}^n \left(\sum_{k=j}^n a_{n,k} r_{k,j} \right) B_j(a, s). \end{aligned}$$

The expansion of polynomial Q_n is obtained in the same way.

For the special case when $Q_n(x(s))$ is the Askey-Wilson polynomials given by (15)

$$b_{n,k} = \frac{(q^{-n}, q)_k (abcdq^{n-1}, q)_k q^k}{(ab, q)_k (ac, q)_k (ad, q)_k (q, q)_k}.$$

Therefore, we get after some computation using Relation (50) and taking care that $z_x = -\frac{1}{4}$

$$\begin{aligned} d_{n,j} &= \sum_{k=j}^n b_{n,k} s_{k,j} \\ &= \sum_{k=j}^n \frac{(q^{-n}, q)_k (abcdq^{n-1}, q)_k q^k}{(ab, q)_k (ac, q)_k (ad, q)_k (q, q)_k} \frac{1}{\gamma_j!} B_{k-j} \left(aq^{\frac{j}{2}}, z_x + \frac{1}{2} \right) \prod_{l=0}^{j-1} \eta_1 \left(aq^{\frac{l}{2}}, k-l \right) \\ &= \sum_{k=j}^n \frac{(q^{-n}, q)_k (abcdq^{n-1}, q)_k q^k q^{\frac{j(j-1)}{4}}}{(ab, q)_k (ac, q)_k (ad, q)_k \gamma_j!} \frac{(2a)^j}{(q-1)^j} \left(aq^{\frac{2k+1}{4}}; q \right)_{k-j} \left(aq^{\frac{2k-1}{4}}; q \right)_{k-j}. \end{aligned}$$

□

7 Conclusion and Perspectives

In this paper, we developed suitable bases (replacing the power basis x^n ($n \in \mathbb{N}_{\geq 0}$)) which enable the direct series representation of orthogonal polynomial systems on non-uniform lattices (quadratic lattices of a discrete or a q -discrete variable). We presented two bases of this type, the first of which allows to write solutions of arbitrary divided-difference equations in terms of series representations extending results given in [16] for the q -case and in [3] for the quadratic case. Furthermore we used this basis to give a new representation of the Stieltjes function which we will use (see [7]) to prove the equivalence between the Pearson equation for the functional approach and the Riccati equation for the formal Stieltjes function.

When the Askey-Wilson polynomials are written in terms of this basis, we proved that the coefficients are not q -hypergeometric. Therefore, we presented a second basis, which shares several relevant properties with the first one. This basis enables to generate the defining representation of the Askey-Wilson polynomials directly from their divided-difference equation, and also to solve more general divided-difference equations of arbitrary order involving the linear combination of \mathbb{D}_x^{2j} and $\mathbb{S}_x \mathbb{D}_x^{2j+1}$, ($j \geq 0$).

As perspective, we mention that this paper shall lead to the characterization of orthogonal polynomials (semi-classical and Laguerre-Han classes) on quadratic and q -quadratic lattices by means of the functional approach, providing the link between such approach and the one developed by Magnus [11, 12] using the Riccati equation for the formal Stieltjes series. It might also be used to solve specific divided-difference equations such as the q -wave and the q -heat equations [18]; and provide new identities in the domain of special functions.

Acknowledgement

The authors would like to acknowledge the various financial supports from the Alexander von Humboldt Foundation (Bonn, Germany), and particularly the Research Group Linkage between the University of Kassel and the University of Yaounde I (2009-2012) which enabled their stay in Germany (June-September 2009) and their participation to the 10th Conference on Orthogonal Polynomials, Special Functions and Applications (Leuven, July 20-25, 2009) where part of this work was presented. Their sincere thanks go to Professor Wolfram Koepf for his usual kind hospitality.

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