On the orthogonality of q-classical polynomials of the Hahn class II

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Abstract

In this article, the study of the orthogonality properties of q-polynomials of the Hahn class started in the initial article by R. Álvarez-Nodarse, R. Sevinik-Adıgüzel, and H. Taşeli, On the orthogonality of q-classical polynomials of the Hahn class I is proceeded. To be more specific, the orthogonality properties of the q-polynomials belonging to the \emptyset -Hermite-Laguerre/Jacobi, \emptyset -Jacobi/Hermite-Laguerre, 0-Laguerre/Jacobi-Bessel and 0-Jacobi/Laguerre-Bessel cases are studied by taking into account the idea considered in the initial paper. In particular, a new orthogonality relation for the q-Meixner polynomials is established.

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1 Introduction

In our previous article [1], we have started the study of the orthogonality properties of polynomial solutions of the q-difference equation of hypergeometric type (q-EHT)

$$\sigma_1(x;q)D_{q^{-1}}D_qy(x,q) + \tau(x,q)D_qy(x,q) + \lambda(q)y(x,q) = 0,$$
(1.1)

where $\sigma_1(x,q)$ and

$$\sigma_2(x,q) := q \left[\sigma_1(x,q) + (1-q^{-1})x\tau(x,q) \right]$$
(1.2)

are both quadratic polynomials. Our main tool was the q-Pearson equation that the weight function ρ satisfy

$$\frac{\rho(qx,q)}{\rho(x,q)} = \frac{\sigma_1(x,q) + (1-q^{-1})x\tau(x,q)}{\sigma_1(qx,q)} = \frac{q^{-1}\sigma_2(x,q)}{\sigma_1(qx,q)}.$$
(1.3)

In this paper, we continue the study of the orthogonality properties of q-polynomials of the q-Hahn tableau started in [1]. The main idea is to provide a relatively simpler geometrical analysis of the q-Pearson equation by taking into account every possible rational form of the polynomial coefficients of the q-difference equation. Such a qualitative analysis implies all possible orthogonality relations among the polynomial solutions of the q-difference equation. A previous attempt of using a similar geometrical approach has been introduced also in [4] but it is far to being complete where only some partial results were obtained.

In this respect, we have considered \emptyset -Jacobi/Jacobi and 0-Jacobi/Jacobi cases in [1] and we deal with the \emptyset -Hermite/Jacobi, \emptyset -Laguerre/Jacobi, \emptyset -Jacobi/Hermite, \emptyset -Jacobi/Laguerre, 0-Laguerre/Jacobi, 0-Laguerre/Bessel, 0-Jacobi/Laguerre and 0-Jacobi/Bessel cases in this paper. The above classification of the q-polynomials is based on the degrees of the polynomial coefficients σ_1 and σ_2 and the fact that either $q\sigma_1(0,q) = \sigma_2(0,q) = 0$ or $\sigma_1(0,q), \sigma_2(0,q) \neq 0$. For example, the statement q-Jacobi/q-Laguerre implies that deg[σ_1] = 2 and deg[σ_2] = 1,

or q-Hermite/q-Jacobi indicates that $deg[\sigma_1] = 0$ and $deg[\sigma_2] = 2$. For further details on this classification see [2, 3, 9, 10].

In the framework considered in [1] the paper is organized as follows: In Section 2, we give a theorem in order to calculate q-weight functions for every degree of σ_1 and σ_2 of the families that were not considered in [1]. In Section 3, we present the qualitative analysis for the families of \emptyset -Hermite/Jacobi, \emptyset -Laguerre/Jacobi, \emptyset -Jacobi/Laguerre, 0-Laguerre/Jacobi, 0-Laguerre/Bessel, 0-Jacobi/Laguerre, 0-Jacobi/Bessel polynomials. In fact, we study each orthogonal polynomial sequence (OPS), which is orthogonal with respect to (w.r.t.) a q-weight function $\rho(x,q) > 0$ satisfying the q-Pearson equation as well as certain boundary conditions (BCs). In order to save space we discuss cases, leading to an OPS, in detail while we mention briefly for the others. A more detailed discussion can be found in [11].

2 The *q*-Weight function

In this section we include the analytic representations of q-weight functions satisfying (1.3) for each \emptyset -Hermite-Laguerre/Jacobi, \emptyset -Jacobi/Hermite-Laguerre, 0-Laguerre/Jacobi-Bessel and 0-Jacobi/Laguerre-Bessel cases by considering the polynomial coefficients σ_1 and σ_2 of at most 2nd degree and τ of 1st degree in x,

$$\begin{aligned} \tau(x,q) &= \tau'(0,q)x + \tau(0,q), \ \tau'(0,q) \neq 0, \\ \sigma_1(x,q) &= \frac{1}{2}\sigma_1''(0,q)x^2 + \sigma_1'(0,q)x + \sigma_1(0,q) = \frac{1}{2}\sigma_1''(0,q)[x-a_1(q)][x-b_1(q)], \\ \sigma_2(x,q) &= \frac{1}{2}\sigma_2''(0,q)x^2 + \sigma_2'(0,q)x + \sigma_2(0,q) = \frac{1}{2}\sigma_2''(0,q)[x-a_2(q)][x-b_2(q)]. \end{aligned}$$

$$(2.1)$$

In the following we follow the notations introduced in [1]. For the sake of completeness we include here the Theorems 1 and 2 of [1].

Theorem 1 [1, Theorem 1] Let ρ be a function satisfying the q-Pearson equation (1.3) in such a way that the BCs

$$\sigma_1(x,q)\rho(x,q)x^k\Big|_{x=a,b} = \sigma_2(q^{-1}x,q)\rho(q^{-1}x,q)x^k\Big|_{x=a,b} = 0, \qquad k \in \mathbb{N}_0$$
(2.2)

also hold. Then the sequence $\{P_n(x)\}$ of polynomial solutions are orthogonal on (a, b) w.r.t $\rho(x, q)$ in the sense that

$$\int_a^b P_n(x,q) P_m(x,q) \rho(x,q) d_q x = d_n^2(q) \delta_{mn},$$

where $d_n(q)$ and δ_{mn} denote the norm of the polynomials P_n and the Kronecker delta, respectively. Analogously, if the conditions

$$\sigma_2(x,q)\rho(x,q)x^k \bigg|_{x=a,b} = \sigma_1(qx,q)\rho(qx,q)x^k \bigg|_{x=a,b} = 0, \qquad k \in \mathbb{N}_0$$
(2.3)

are fulfilled, the q-polynomials then satisfy the relation

$$\int_{a}^{b} P_{n}(x,q) P_{m}(x,q) \rho(x,q) d_{q^{-1}} x = d_{n}^{2}(q) \delta_{mn}.$$

Theorem 2 [1, Theorem 2] Let $a_1(q)$, $b_1(q)$ and $a_2(q)$, $b_2(q)$ denote the zeros of $\sigma_1(x,q)$ and $\sigma_2(x,q)$, respectively. Let ρ be a bounded and non-negative function satisfying the q-Pearson equation (1.3). Such a function ρ can satisfy the BCs (2.2) or (2.3) and, therefore, it may be a desired weight function for the polynomial solutions $P_j(x,q)$ of (1.1) only in the following cases:

1. Let a < 0 < b, where $a = a_1(q)$ and $b = b_1(q)$. Then ρ is supported at the points $q^k a$ and $q^k b$ for $k \in \mathbb{N}_0$ on [a, b] such that

$$\int_{a_1(q)}^{b_1(q)} P_n(x,q) P_m(x,q) \rho(x,q) d_q x = d_n^2(q) \delta_{mn}.$$
(2.4)

where the q-Jackson integral is of type (2.13).

2. Let a = 0 < b, where $a = a_1(q)$ and $b = b_1(q)$. Then ρ is supported at the points $q^k b$ for $k \in \mathbb{N}_0$ on (0, b] such that

$$\int_{0}^{\delta_{1}(q)} P_{n}(x,q) P_{m}(x,q) \rho(x,q) d_{q}x = d_{n}^{2}(q) \delta_{mn}, \qquad (2.5)$$

where the q-Jackson integral is of type (2.12).

3. Let 0 = a < b, where $a = a_2(q)$ and $b = a_1(q)$. Then ρ is supported at the points $q^k b$ for $k \in \mathbb{N}_0$ on (0, b] such that

$$\int_{0}^{a_{1}(q)} P_{n}(x,q) P_{m}(x,q) \rho(x,q) d_{q}x = d_{n}^{2}(q) \delta_{mn}, \qquad (2.6)$$

where the q-Jackson integral is of type (2.12).

4. Let 0 < a < b, where $a = a_2(q)$ and $b = a_1(q)$. Then ρ is supported at the points $q^k b$; $a = q^N b < \cdots < q^{2}b < qb < b$ or, equivalently, $q^{-k}a$; $a < aq^{-1} < aq^{-2} < \cdots < q^{-N}a = b$ such that

$$\int_{qa_2(q)=q^N a_1(q)}^{a_1(q)} P_n(x,q) P_m(x,q) \rho(x,q) d_q x = d_n^2(q) \delta_{mn}, \qquad (2.7)$$

where the q-Jackson integral is of type (2.13) and equivalent to the finite sum

$$\int_{q^{N}a_{1}(q)}^{a_{1}(q)} [\cdot] d_{q}x = (1-q)a_{1}(q) \sum_{k=0}^{N-1} P_{n}(q^{k}a_{1}(q),q)P_{m}(q^{k}a_{1}(q),q)\rho(q^{k}a_{1}(q),q).$$

5. Let a < b = 0, where $a = a_1(q)$ and b = 0. Then ρ is supported at the points $q^k a$ for $k \in \mathbb{N}_0$ on [a, 0) such that

$$\int_{a_1(q)}^0 P_n(x,q) P_m(x,q) \rho(x,q) d_q x = d_n^2(q) \delta_{mn}$$

where the q-Jackson integral is of type (2.12).

6. Let $a = a_1(q) = 0$ and $b \to \infty$. Then ρ is supported at the points $q^{\pm k} \alpha$ for arbitrary $\alpha > 0$ and $k \in \mathbb{N}_0$ on $(0, \infty)$ such that

$$\int_0^\infty P_n(x,q)P_m(x,q)\rho(x,q)d_qx = d_n^2(q)\delta_{mn},$$

where the q-Jackson integral is of type (2.14).

7. Let $a = a_1(q) < 0$ and $b \to \infty$. Then ρ is supported at the points $q^k a$ and $q^{\pm k} \alpha$ for arbitrary $\alpha > 0$ and $k \in \mathbb{N}_0$ on $[a, \infty)$ such that

$$\int_{a_1(q)}^{\infty} P_n(x,q) P_m(x,q) \rho(x,q) d_q x := \int_{a_1(q)}^{0} [\cdot] d_q x + \int_0^{\infty} [\cdot] d_q x = d_n^2(q) \delta_{mn},$$
(2.8)

where the first q-Jackson integral is of type (2.12) and the second one is of type (2.14), respectively.

8. Let $a = a_2(q) > 0$ and $b \to \infty$. Then ρ is supported at the points $q^{-k}a$ for $k \in \mathbb{N}_0$ on $[a, \infty)$ such that

$$\int_{a_2(q)}^{\infty} P_n(x,q) P_m(x,q) \rho(x,q) d_{q^{-1}} x = d_n^2(q) \delta_{mn},$$
(2.9)

where the q^{-1} -Jackson integral is of type (2.15).

9. Let $a = a_2(q) = 0$ and $b \to \infty$. Then ρ is supported at the points $q^{\pm k} \alpha$ for arbitrary $\alpha > 0$ and $k \in \mathbb{N}_0$ on $(0,\infty)$ such that

$$\int_{0}^{\infty} P_n(x,q) P_m(x,q) \rho(x,q) d_q x = d_n^2(q) \delta_{mn}, \qquad (2.10)$$

where the q-Jackson integral is of type (2.14).

10. Let $a \to -\infty$ and $b \to \infty$. Then ρ is supported at the points $\mp q^{\pm k} \alpha$ for arbitrary $\alpha > 0$ and $k \in \mathbb{N}_0$ on $(-\infty, \infty)$ such that

$$\int_{-\infty}^{\infty} P_n(x,q) P_m(x,q) \rho(x,q) d_q x = d_n^2(q) \delta_{mn}, \qquad (2.11)$$

where the bilateral q-Jackson integral is of type (2.14).

In the above theorem, the q-Jackson integrals [5, 6] are defined by

$$\int_{0}^{a} f(x)d_{q}x = (1-q)a\sum_{j=0}^{\infty} q^{j}f(q^{j}a) \quad \text{and} \quad \int_{a}^{0} f(x)d_{q}x = (1-q)(-a)\sum_{j=0}^{\infty} q^{j}f(q^{j}a)$$
(2.12)

if a > 0 and a < 0, respectively. Therefore, we have

$$\int_{a}^{b} f(x)d_{q}x := \int_{0}^{b} f(x)d_{q}x - \int_{0}^{a} f(x)d_{q}x \quad \text{and} \quad \int_{a}^{b} f(x)d_{q}x := \int_{a}^{0} f(x)d_{q}x + \int_{0}^{b} f(x)d_{q}x \tag{2.13}$$

when 0 < a < b and a < 0 < b, respectively. Furthermore, we make use of the *improper q*-Jackson integrals

$$\int_{0}^{\infty} f(x)d_{q}x = (1-q)\sum_{j=-\infty}^{\infty} q^{j}f(q^{j}) \text{ and } \int_{-\infty}^{\infty} f(x)d_{q}x = (1-q)\sum_{j=-\infty}^{\infty} q^{j}[f(q^{j}) + f(-q^{j})]$$
(2.14)

where the second one is sometimes called the *bilateral* q-integral. The q^{-1} -Jackson integrals may be defined similarly. For instance, the improper q^{-1} -Jackson integral on (a, ∞) is given by

$$\int_{a}^{\infty} f(x)d_{q^{-1}}x = (q^{-1} - 1)a\sum_{j=0}^{\infty} q^{-j}f(q^{-j}a), \quad a > 0$$
(2.15)

provided that $\lim_{j\to\infty} q^{-j}f(q^{-j}a) = 0$ and the series is convergent.

The next theorem is the extension of [1, Theorem 4] for the other q- polynomials (see also [3]).

Theorem 3 Let σ_1 and σ_2 be polynomials of at most 2nd degree in x as the form (2.1). Then a solution $\rho(x, q)$ of q-Pearson equation (1.3) for each \emptyset -Hermite-Laguerre/Jacobi, \emptyset -Jacobi/Hermite-Laguerre, 0-Laguerre/Jacobi-Bessel and 0-Jacobi/Laguerre-Bessel cases is expressible in the equivalent forms shown in Table 1.

Table 1: Expressions for the q-weight function $\rho(x,q)$	
Ø-Jacobi/Laguerre Ø-Jacobi/Hermite Ø-Laguerre/Jacobi	$1. \frac{(a_1^{-1}qx, b_1^{-1}qx; q)_{\infty}}{(a_2^{-1}x; q)_{\infty}} 2. x ^{\alpha} \frac{(qa_2/x, qb_1^{-1}x; q)_{\infty}}{(a_1/x; q)_{\infty}}, q^{\alpha} = -\frac{q^{-2}\sigma_2'(0,q)}{\frac{1}{2}\sigma_1''(0,q)b_1}$ $1. \frac{(a_1^{-1}qx; q)_{\infty}}{(a_2^{-1}x, b_2^{-1}x; q)_{\infty}} 2. x ^{\alpha} \sqrt{x^{\log_q x - 1}} \frac{(a_2q/x, b_2q/x; q)_{\infty}}{(a_1/x; q)_{\infty}}, q^{\alpha} = \frac{\frac{1}{2}\sigma_2''(0,q)q^{-2}}{\sigma_1'(0,q)}$
Ø-Hermite/Jacobi	3. $ x ^{\alpha} x^{\log_q x} (qa_1^{-1}x, qa_2/x, qb_2/x; q)_{\infty}, q^{\alpha} = -\frac{q^{-2} \frac{2}{2} \sigma_2(0, q)}{\sigma_1'(0, q)a_1}$ 1. $\frac{1}{(a_2^{-1}x, b_2^{-1}x; q)_{\infty}}$ 2. $ x ^{\alpha} x^{\log_q x-1} (a_2q/x, b_2q/x; q)_{\infty}, q^{\alpha} = \frac{\frac{1}{2} \sigma_2''(0, q)q^{-1}}{\sigma_1(0, q)}$
0-Jacobi/Laguerre 0-Jacobi/Bessel	$ x ^{\alpha} (a_1^{-1}qx;q)_{\infty}, q^{\alpha} = -\frac{q^{-2}\sigma_2'(0,q)}{\frac{1}{2}\sigma_1''(0,q)a_1}$ $ x ^{\alpha} \sqrt{x^{\log_q x-1}} (a_1^{-1}qx;q)_{\infty} a^{\alpha} = -\frac{q^{-2}\frac{1}{2}\sigma_2''(0,q)}{q^{\alpha}}$
0-Laguerre/Jacobi	$1. x ^{\alpha} \frac{1}{(a_{2}^{-1}x;q)_{\infty}}, q^{\alpha} = -\frac{q^{-2}\frac{1}{2}\sigma_{2}''(0,q)a_{2}}{\sigma_{1}'(0,q)} 2. x ^{\alpha}\sqrt{x^{\log_{q}x-1}}(qa_{2}/x;q)_{\infty}, \frac{q^{-2}\frac{1}{2}\sigma_{2}''(0,q)}{\sigma_{1}'(0,q)}$
0-Laguerre/Desser	$ x \forall x \forall q , \ q = {\sigma_1'(0,q)}$

Proof: The proof is similar to the [1, Theorem 4]. To obtain the second formula for the \emptyset -Laguerre/Jacobi family we rewrite the q-Pearson equation (1.3) in the form

$$\frac{\rho(qx,q)}{\rho(x,q)} = ax \frac{[1-a_2/x][1-b_2/x]}{[1-a_1q^{-1}/x]}, \quad a = \frac{q^{-2}\frac{1}{2}\sigma_2''(0,q)}{\sigma_1'(0,q)}$$

and then apply the same procedure described in [1].

3 The analysis of the orthogonality of the *q*-polynomials

This section includes the main analysis of the \emptyset -Hermite-Laguerre/Jacobi, \emptyset -Jacobi/Hermite-Laguerre, 0-Laguerre/Jacobi-Bessel and 0-Jacobi/Laguerre-Bessel cases by taking into account the rational function on the r.h.s. of the *q*-Pearson equation (1.3) along the same lines with the \emptyset -Jacobi/Jacobi and 0-Jacobi/Jacobi cases handled in [1]. Therefore, in order to follow the paper we highly recommend the reader to read first paper [1]. In particular, Section 2 and Theorem 2 where different kinds of orthogonality relations of the form

$$\int_a^b P_n(x,q)P_m(x,q)\rho(x,q)d_qx = d_n^2(q)\delta_{mn}$$

for different kinds of q-Jackson integrals have been established.

3.1 *q*-Classical Ø-Hermite/Jacobi Polynomials

Let the coefficients σ_1 and σ_2 be constant and quadratic polynomials in x, respectively, such that $\sigma_1(0,q) \neq 0$ and $\sigma_2(0,q) \neq 0$. If $\sigma_1(x,q) = \sigma_1(0,q) \neq 0$ then, from (1.2),

$$\sigma_2(x,q) = q \left[\sigma_1(x,q) + (1-q^{-1})x\tau(x,q) \right] = (q-1)\tau'(0,q)x^2 + (q-1)\tau(0,q)x + q\sigma_1(0,q)x^2 + (q-1)\tau(0,q)x + q\sigma_1(0,q)x + q\sigma_1(0,$$

where $\tau'(0,q) \neq 0$ by hypothesis. Then the q-Pearson equation (1.3) takes the form

$$f(x,q) := \frac{\rho(qx,q)}{\rho(x,q)} = \frac{q^{-1}\sigma_2(x,q)}{\sigma_1(qx,q)} = (1-q^{-1})\frac{\tau'(0,q)}{\sigma_1(0,q)}[x-a_2(q)][x-b_2(q)]$$
(3.1)

provided that the discriminant denoted by Δ_q ,

$$\Delta_q := \left[(1 - q^{-1}) \frac{\tau(0, q)}{\sigma_1(0, q)} \right]^2 - 4(1 - q^{-1}) \frac{\tau'(0, q)}{\sigma_1(0, q)}$$

of f in (3.1) is non-zero. Notice that y-intercept of f is y = 1 since $\sigma_2(0, q) = q\sigma_1(0, q)$. Moreover, $x = a_2$ and $x = b_2$ indicate its zeros which are constant multiples of the roots of σ_2 . The following straightforward lemma allows us to determine the locations of the zeros of f.

Lemma 4 Let $\Lambda_q = \frac{\tau'(0,q)}{\sigma_1(0,q)} \neq 0$. Then we encounter the following cases for the roots of the equation f(x,q) = 0. **Case 1.** If $\Lambda_q > 0$, f has two real distinct roots with opposite signs.

Case 2. If $\Lambda_q < 0$, there exist three possibilities

- (a) if $\Delta_q > 0$, f has two real roots with same signs
- (b) if $\Delta_q = 0$, f has a double root
- (c) if $\Delta_q < 0$, f has a pair of complex conjugate roots.

The next step is sketching roughly all graphs of f by taking into account all possible relative positions of the zeros of f in question. As a result of analysis of the graphs of f, we determine a suitable $\rho > 0$ satisfying the q-Pearson equation (1.3) with BCs (2.2), (2.3).

In Figure 1A, let us consider the possible intervals in which we can have a suitable weight function ρ which are defined by the zeros of the polynomials σ_1 and σ_2 . First of all, notice that since ρ should be a positive weight function and f is negative in the intervals $(-\infty, a_2)$ and (b_2, ∞) , they are not suitable. On the other hand, the interval (a_2, b_2) is also eliminated in which $\rho = 0$ due to **PII** in [1, page 5]. As a result, an OPS fails to exist.

Let us analyse the case in Figure 1B. The positivity of ρ implies that the interval (a_2, b_2) should be eliminated. On the other hand, $(-\infty, a_2)$ is not suitable since $\rho = 0$ in $(0, a_2)$ (this situation is similar to the one described in [1, **PVI** page 6]). The interval (b_2, ∞) coincides with 8th case of Theorem 2. Notice that $\rho(qx, q)/\rho(x, q) = 1$ at $x_0 = -\tau(0, q)/\tau'(0, q) > b_2$, then ρ is decreasing on (x_0, ∞) . Since f has infinite limit as $x \to +\infty$, $\rho \to 0$ as $x \to \infty$. As a result, the typical shape of ρ is constructed in Figure 2 assuming a positive initial value of ρ in each subinterval.



Figure 1: The graph of f(x,q). In A, we have **Case 1** with $\Lambda_q > 0$ and $a_2 < 0 < b_2$, and in B, **Case 2(a)** with $\Lambda_q < 0$ and $0 < a_2 < b_2$.



Figure 2: The graph of $\rho(x, q)$ associated with the case in Figure 1B.

However, it is not enough to assure that ρ satisfies the BC at $+\infty$. In fact, even if $\rho \to 0$ as $x \to \infty$ we should check that $\sigma_1(x,q)\rho(x,q)x^k \to 0$ as $x \to \infty$ by using instead of the q-Pearson equation (1.3), the following extended q-Pearson equation [1]

$$g(x,q) := \frac{\sigma_1(qx,q)\rho(qx,q)(qx)^k}{\sigma_1(x,q)\rho(x,q)x^k} = q^k \frac{\sigma_1(x,q) + (1-q^{-1})x\tau(x,q)}{\sigma_1(x,q)} = q^k \frac{q^{-1}\sigma_2(x,q)}{\sigma_1(x,q)}$$
(3.2)

which is represented in Figure 3 for some 0 < q < 1, where k is large enough.



Figure 3: The graph of g(x, q) corresponding to Figure 1B.

If we now provide a similar analysis for g in (3.2), we see from Figure 3 that, g has the same property with f. Therefore, $\sigma_1(x,q)\rho(x,q)x^k \to 0$ as $x \to \infty$. That is, an OPS, to be stated in Theorem 5, on (b_2, ∞) supported at the points b_2q^{-k} for $k \in \mathbb{N}_0$ exists. **Theorem 5** Let $0 < a_2 \leq b_2$ and $q^2 \Lambda_q < 0$. Let $a = b_2(q)$ be a zero of $\sigma_2(x, q)$ and $b \to \infty$. Then, there exists a sequence of polynomials $(P_n)_n$ for $n \in \mathbb{N}_0$ orthogonal on (a, b) w.r.t. the weight function (see expression 2 for the \emptyset -Hermite/Jacobi case in Table 1)

$$\rho(x,q) = |x|^{\alpha} x^{\log_q x - 1} (qa_2/x, qa/x; q)_{\infty}, \quad q^{\alpha} = \frac{q^{-1} \frac{1}{2} \sigma_2''(0,q)}{\sigma_1(0,q)}$$

in the sense (2.9) of Theorem 2-8.

The OPS in Theorem 5 coincides with the case Ia1 in Chapter 11 of [7, pages 335 and 357]. In fact, a typical example of this family is the Al-Salam-Carlitz II polynomials $V_n^{(\alpha)}(x;q)$ on $(1,\infty)$ satisfying the q-EHT with

$$\sigma_1(x,q) = aq^{-1}, \quad \sigma_2(x,q) = (x-a_2)(x-b_2),$$

$$\tau(x,q) = \frac{1}{q-1}x - \frac{1+a}{q-1} \quad \text{and} \quad \lambda_n(q) = \frac{1}{1-q}[n]_q$$

where $a_2 = a$, $b_2 = 1$ in our notation [7]. The conditions $q^2 \Lambda_q < 0$ and $0 < a_2 \le b_2$ give the restriction $0 < a \le 1$ on the parameters of $V_n^{(\alpha)}(x;q)$ which is orthogonal on $(1,\infty)$ in the sense (2.9) with

$$d_n^2 = (q^{-1} - 1)q^{-\alpha n - n^2}(q; q)_n(q; q)_{\infty}.$$

In the literature, this relation is usually written as a finite sum [7, page 357].



Figure 4: The graph of f(x,q) in **Case2(c)** with $\Lambda_q < 0$ and $a_2(q), b_2(q) \in \mathbb{C}$.

In Figure 4, the only interval is $(-\infty, \infty)$ which corresponds to 10th case of Theorem 2. Notice that $\rho(qx,q)/\rho(x,q) = 1$ at $x_0 = -\tau(0,q)/\tau'(0,q)$, then it follows that ρ is increasing on $(-\infty, x_0)$ and decreasing on (x_0, ∞) . Moreover, $\rho \to 0$ as $x \to \mp \infty$ since $\rho(qx,q)/\rho(x,q) \to \infty$. Then, there may be an OPS on $(-\infty, \infty)$. But we should analyse the extended q-Pearson equation (3.2) to check $\sigma_1(x,q)\rho(x,q)x^k \to 0$ as $x \to \mp \infty$ which leads to similar figure as Figure 4. Then ρ and $\sigma_1(x,q)\rho(x,q)x^k$ have same property that $q\sigma_1(x,q)\rho(x,q)x^k = \sigma_2(q^{-1}x,q)\rho(q^{-1}x,q)x^k \to 0$ as $x \to \mp \infty$ for $k \in \mathbb{N}_0$. Thus we can find a suitable ρ on $(-\infty, \infty)$ supported at the points $q^{\mp k}$ for $k \in \mathbb{N}$. Therefore, we have the following theorem.

Theorem 6 Let $q^2\Lambda_q < 0$ and $a_2, b_2 \in \mathbb{C}$. Let $a \to -\infty$ and $b \to \infty$. Then, there exists a sequence of polynomials $(P_n)_n$ for $n \in \mathbb{N}_0$ orthogonal on (a, b) w.r.t. the weight function (see expression 1 for the \emptyset -Hermite/Jacobi in Table 1)

$$p(x,q) = \frac{1}{(a_2^{-1}x, b_2^{-1}x; q)_{\infty}}$$

in the sense (2.11) of Theorem 2-10.

The OPS in Theorem 6 corresponds to the case Ia1 in Chapter 11 and case Va2 in chapter 10 of [7, pages 335, 357, 283 and 315]. An example of this family is the discrete q^{-1} -Hermite II polynomials $\tilde{h}_n(x;q)$ whose q-EHT has the coefficients

$$\sigma_1(x,q) = q^{-1}, \quad \sigma_2(x,q) = (x-a_2)(x-b_2),$$

$$\tau(x,q) = \frac{1}{q-1}x$$
 and $\lambda_n(q) = \frac{1}{1-q}[n]_q$

where $a_2 = -i, b_2 = i \in \mathbb{C}$ in our notation [7]. Discrete q^{-1} -Hermite II polynomials are orthogonal on $(-\infty, \infty)$ with

$$d_n^2 = (1-q)q^{-n^2}(q;q)_n \frac{(q,-q,-1,-1,-q;q)_\infty}{(i,-i,-iq,iq,-i,i,iq,-iq;q)_\infty}$$

and the conditions $q^2 \Lambda_q < 0$ and $a_2, b_2 \in \mathbb{C}$ hold.

3.2 q-Classical Ø-Laguerre/Jacobi Polynomials

Let the coefficients σ_1 and σ_2 be linear and quadratic polynomials in x, respectively, such that $\sigma_1(0,q) \neq 0$ and $\sigma_2(0,q) \neq 0$. If σ_1 is written in terms of its roots, i.e., $\sigma_1(x,q) = \sigma'_1(0,q)[x-a_1(q)], a_1(q) = -\frac{\sigma_1(0,q)}{\sigma'_1(0,q)}$ then from (1.2)

$$\sigma_2(x,q) = (q-1)\tau'(0,q)x^2 + [q\sigma_1'(0,q) + (q-1)\tau(0,q)]x - q\sigma_1'(0,q)a_1(q)$$

where $\tau'(0,q) \neq 0$ by hypothesis. Then the q-Pearson equation (1.3) takes the form

$$f(x,q) := \frac{\rho(qx,q)}{\rho(x,q)} = \frac{q^{-1}\sigma_2(x,q)}{\sigma_1(qx,q)} = \frac{(1-q^{-1})\frac{\tau'(0,q)}{\sigma_1'(0,q)}[x-a_2(q)][x-b_2(q)]}{qx-a_1(q)}$$
(3.3)

provided that the discriminant denoted by Δ_q ,

$$\Delta_q := \left[1 + \frac{(1 - q^{-1})\tau(0, q)}{\sigma_1'(0, q)}\right]^2 + 4a_1(q)(1 - q^{-1})\frac{\tau'(0, q)}{\sigma_1'(0, q)}$$

of the quadratic polynomial in the nominator of f in (3.3) is non-zero. Note that here $x = a_2$ and $x = b_2$ are roots of f which are constant multiplies of the roots of σ_2 . Moreover, $x = q^{-1}a_1$ is the vertical asymptote of f and y = 1 is its y-intercept since $\sigma_2(0,q) = q\sigma_1(0,q)$. On the other hand, the locations of the zeros of f are introduced by the following straightforward lemma.

Lemma 7 Let $\Lambda_q = \frac{\tau'(0,q)}{\sigma_1'(0,q)} \neq 0$. Then, we have the following cases for the roots of the equation f(x,q) = 0.

Case 1. If Λ_q and $a_1(q)$ have opposite signs, then there are two real distinct roots with opposite signs.

Case 2. If Λ_q and $a_1(q)$ have same signs, then there exist three possibilities

- (a) if $\Delta_q > 0$, f has two real roots with same signs
- (b) if $\Delta_q = 0$, f has a double root
- (c) if $\Delta_q < 0$, f has a pair of complex conjugate roots.



Figure 5: The graph of f(x,q). In A, we have **Case 1** with $\Lambda_q < 0$ and $a_2 < 0 < q^{-1}a_1 < b_2$, and in B, we have **Case 2(a)** with $\Lambda_q < 0$ and $a_2 < b_2 < q^{-1}a_1 < 0$.

In Figure 5A, we first start with positivity condition of q-weight function which allows us to exclude the intervals $(-\infty, a_2)$ and $(q^{-1}a_1, b_2)$. Moreover, due to **PIII** in [1, page 5], $(a_2, q^{-1}a_1)$ can not be used. On the other hand, the interval (b_2, ∞) coincides with 8th case of Theorem 2. Notice that since $\rho(qx,q)/\rho(x,q) = 1$ at $x_0 = -\tau(0,q)/\tau'(0,q) > b_2$, ρ is decreasing on (x_0,∞) . Moreover, Since $\rho(qx,q)/\rho(x,q)$ has an infinite limit as $x \to +\infty$, we have $\rho \to 0$ as $x \to \infty$. However, since it is infinite interval, we should check that $\sigma_1(x,q)\rho(x,q)x^k \to 0$ as $x \to \infty$ by using extended q-Pearson equation (3.2). The graph of the function g defined in (3.2) looks like the one for f. Then the analysis of the extended q-Pearson equation leads to $\sigma_1(x,q)\rho(x,q)x^k \to 0$ as $x \to \infty$. Therefore, (b_2,∞) is suitable interval to have ρ . Thus, we have the following theorem.

Theorem 8 Let $a_2 < 0 < a_1 < b_2$ and $q\Lambda_q < 0$. Let $a = b_2(q)$ be the zero of $\sigma_2(x,q)$ and $b \to \infty$. Then, there exists a sequence of polynomials $(P_n)_n$ for $n \in \mathbb{N}_0$ orthogonal on (a,b) w.r.t. the weight function (see the 2nd expression of the \emptyset -Laguerre/Jacobi case in Table 1)

$$\rho(x,q) = |x|^{\alpha} \sqrt{x^{\log_q x-1}} \frac{(qa_2/x, qa/x; q)_{\infty}}{(a_1/x; q)_{\infty}}, \quad q^{\alpha} = \frac{q^{-2} \frac{1}{2} \sigma_2''(0,q)}{\sigma_1'(0,q)}$$
(3.4)

in the sense (2.9) of Theorem 2-8.

The OPS in Theorem 8 coincides with the case IIa2 in Chapter 11 of [7, pages 337 and 358]. An example of this family is the celebrated q-Meixner polynomials $M_n(x; b, c; q)$ on $(1, \infty)$ satisfying the q-EHT with

$$\sigma_1(x,q) = cq^{-2}(x-a_1), \quad \sigma_2(x,q) = (x-a_2)(x-b_2),$$

$$\tau(x,q) = -\frac{1}{1-q}x + \frac{cq^{-1}-bc+1}{1-q} \quad \text{and} \quad \lambda_n(q) = \frac{[n]_q}{1-q}$$
(3.5)

where $a_1 = bq$, $a_2 = -bc$ and $b_2 = 1$ in our notation [7]. The conditions $q^2 \Lambda_q < 0$ and $a_2 < 0 < a_1 < b_2$ give us the restrictions c > 0 and $0 < b < q^{-1}$ on the parameters of $M_n(x; b, c; q)$ which is orthogonal on $(1, \infty)$ and

$$d_n^2 = (q^{-1} - 1)c^{2n}q^{-n(2n+1)}(q, -c^{-1}q, bq; q)_n \frac{(q, -c; q)_\infty}{(bq; q)_\infty}$$

In the literature, this relation can be found as a finite sum [7, page 360].

In Figure 5B, the only possible interval is $(q^{-1}a_1, \infty)$ which is the one identified in Theorem 2-7. Notice that $\rho(qx,q)/\rho(x,q) = 1$ at $x_0 = -\tau(0,q)/\tau'(0,q) > q^{-1}a_1$, then ρ is increasing on $(q^{-1}a_1,x_0)$ and decreasing on (x_0,∞) which leads to $\rho \to 0$ as $x \to \infty$ since $\rho(qx,q)/\rho(x,q) \to \infty$. But we still need to show $\sigma_1(x,q)\rho(x,q)x^k \to 0$ as $x \to \infty$ by using the extended q-Pearson equation (3.2). By applying the same procedure to the extended q-Pearson equation (3.2) whose graph looks like the one for f, we get $\sigma_1(x,q)\rho(x,q)x^k \to 0$ as $x \to \infty$. Consequently, we have a suitable ρ on the interval (a_1,∞) supported at the points a_1q^k and $q^{\pm k}$ for $k \in \mathbb{N}_0$.

Theorem 9 Let $a_2 \leq b_2 < a_1 < 0$, $q\Lambda_q < 0$. Let $a = a_1$ be a zero of $\sigma_1(x, q)$ and $b \to \infty$. Then, there exists a sequence of polynomials $(P_n)_n$ for $n \in \mathbb{N}_0$ orthogonal on (a, b) w.r.t. the weight function (see the 1st expression of the \emptyset -Laguerre/Jacobi case in Table 1)

$$\rho(x,q) = \frac{(a^{-1}qx;q)_{\infty}}{(a_2^{-1}x, b_2^{-1}x;q)_{\infty}}$$

in the sense (2.8) of Theorem 2-7 with

$$d_n^2 = (1-q)q^{-n(2n-1)} \left(a_2b_2a_1^{-1}\right)^{2n} (q, a_2^{-1}a_1, b_2^{-1}a_1; q)_n \frac{(q, a_1, qa_1^{-1}, a_2^{-1}b_2^{-1}a_1, qa_2b_2a_1^{-1}; q)_\infty}{(a_2^{-1}a_1, b_2^{-1}a_1, b_2^{-1}a_1, a_2^{-1}, b_2^{-1}, qa_2, qb_2; q)_\infty}.$$
(3.6)

The OPS in Theorem 9 coincides with the case VIa2 in Chapter 10 of [7, pages 285 and 315]. This case leads to the new orthogonality relation on the interval (a_1, ∞)

$$\int_{a_1}^{\infty} \frac{(a^{-1}qx;q)_{\infty}}{(a_2^{-1}x,b_2^{-1}x;q)_{\infty}} P_n(x)_q P_m(x)_q d_q x = d_n^2 \delta_{mn}, \quad a_2 < b_2 < q^{-1}a_1 < 0, \tag{3.7}$$

where d_n^2 is given by (3.6) and coincide with the value [7, page 316]. Note that this family does not appear in the q-Askey scheme [7, 8].



Figure 6: The graph of f(x,q) in **Case 2(a)**. In A, we have $\Lambda_q < 0$ and $q^{-1}a_1 < 0 < a_2 < b_2$ and in B, $\Lambda_q > 0$ and $0 < a_2 < b_2 < q^{-1}a_1$.

In Figure 6A, the only possible interval is (b_2, ∞) . An analogous analysis as the one that has been done for the case in Figure 5A yields $\rho \to 0$ as $x \to \infty$. Moreover, since from (3.2) $\sigma_1(x,q)\rho(x,q)x^k \to 0$ as $x \to \infty$ for $k \in \mathbb{N}_0$, then there exists a q-weight function on (b_2, ∞) supported at the points b_2q^{-k} for $k \in \mathbb{N}_0$. Thus we have the following result.

Theorem 10 Let $q^{-1}a_1 < 0 < a_2 \leq b_2$ and $q\Lambda_q < 0$. Let $a = b_2$ be the zero of $\sigma_2(x,q)$ and $b \to \infty$. Then, there exists a sequence of polynomials $(P_n)_n$ for $n \in \mathbb{N}_0$ orthogonal on (a,b) w.r.t. the weight function (3.4) (see Theorem 8) in the sense (2.9) of Theorem 2-8.

A typical example of this family is the q-Meixner polynomials whose q-EHT has the coefficients (3.5) where $a_1 = bq$, $a_2 = -bc$ and $b_2 = 1$ in our notation [7]. This is an interesting set of q-Meixner polynomials having the same orthogonality properties which is defined under the new restrictions c > 0, b < 0 and $0 < -bc \le 1$ on the parameters.

In Figure 6B, the only possible interval is $(b_2, q^{-1}a_1)$ which concides with 4th case of Theorem 2. In fact, $\rho(qx,q)/\rho(x,q) = 1$ at $b_2 < x_0 = -\tau(0,q)/\tau'(0,q) < q^{-1}a_1$, then ρ is increasing on (b_2, x_0) and decreasing on $(x_0, q^{-1}a_1)$. Moreover, $\rho(qb_2,q) = 0$ and $\rho(q^{-1}a_1,q) = 0$ since $\rho(qb_2,q)/\rho(b_2,q) = 0$ and $\rho(qx,q)/\rho(x,q) \to \infty$ as $x \to q^{-1}a_1^-$. Therefore, there is an OPS on (qb_2, a_1) with a weight function supported at the points a_1q^k , or equivalently, an OPS defined on $(b_2, q^{-1}a_1)$ with a weight function supported at b_2q^{-k} for $k \in \mathbb{N}_0$ exists.

Theorem 11 Let $0 < a_2 \leq b_2 < a_1$ and $q\Lambda_q > 0$. Let $a = qb_2$ be the zero of $\sigma_2(q^{-1}x,q)$ and $b = a_1$ of $\sigma_1(x,q)$. Then, there exists a sequence of polynomials $(P_n)_n$ for $n \in \mathbb{N}_0$ orthogonal on (a,b) w.r.t. the weight function (see the 3th expression of \emptyset -Laguerre/Jacobi in Table 1)

$$\rho(x,q) = |x|^{\alpha} x^{\log_q x} (qb^{-1}x, qa_2/x, a/x; q)_{\infty}, \quad q^{\alpha} = -\frac{q^{-2} \frac{1}{2} \sigma_2''(0,q)}{\sigma_1'(0,q)b}$$

in the sense (2.7) of Theorem 2-4.

The OPS in Theorem 11 coincides with the case IIb1 in Chapter 11 of [7, pages 337 and 361]. An example of this family is the quantum q-Kravchuk polynomials $K_m^{qtm}(x; p, N; q)$ satisfying the q-EHT with the coefficients

$$\sigma_1(x,q) = -q^{-2}(x-a_1), \quad \sigma_2(x,q) = p(x-a_2)(x-b_2),$$

$$\sigma(x,q) = -\frac{p}{1-q}x + \frac{p-q^{-1}+q^{-N-1}}{1-q} \quad \text{and} \quad \lambda_n(q) = \frac{p}{1-q}[n]_q$$

where $a_1 = q^{-N}$, $a_2 = p^{-1}q^{-N-1}$ and $b_2 = 1$. The conditions $q\Lambda_q > 0$ and $0 < a_2 \le b_2 < a_1$ give the restriction $p \ge q^{-N-1}$ on the parameter of $K_m^{qtm}(x; p, N; q)$ which forms an orthogonal set on $(1, q^{-N-1})$ with

$$d_n^2 = (q^{-1} - 1) \frac{1}{(p^{-1}q^{-N};q)_N} p^{-2n} q^{-n(2n+1)} (q, pq, q^{-N};q)_n (q, p^{-1}q^{-N}, q^{N+1};q)_{\infty}.$$

In the literature, this relation can be found as a finite sum [7, page 362].

In Figure 7, $(q^{-1}a_1, \infty)$ is the only interval where f is positive. Notice that the graphs of f in the interval $(q^{-1}a_1, \infty)$ in Figures 7 and 5B have the same behaviour. Then, the analysis of Figure 5B is valid for this case and therefore there exists a suitable ρ on $(q^{-1}a_1, \infty)$. Thus, we have the following theorem.



Figure 7: The graph of f(x,q) in Case 2(c) with $\Lambda_q < 0$ and $a_1 < 0, a_2, b_2 \in \mathbb{C}$.

Theorem 12 Let $a_1 < 0$, $a_2, b_2 \in \mathbb{C}$ and $q\Lambda_q < 0$. Let $a = a_1$ be the zero of $\sigma_1(x,q)$ and $b \to \infty$. Then, there exists a sequence of polynomials $(P_n)_n$ for $n \in \mathbb{N}_0$ orthogonal on (a,b) w.r.t. the weight function given in Theorem 9, with d_n^2 defined by (3.6), (see the relation (3.7)).

Notice that the orthogonality relation of this OPS is analogous to the one defined in Theorem 9 but in this case the zeros of $\sigma_2 a_2, b_2$ are complex numbers.

For the two cases listed below the OPS fails to exist.

Case 1. $\Lambda_q > 0$ and $q^{-1}a_1(q) < a_2(q) < 0 < b_2(q)$ and Case 2(a). $\Lambda_q > 0$ and $0 < a_2(q) < q^{-1}a_1(q) < b_2(q)$.

3.2.1 q-Classical Ø-Jacobi/Laguerre Polynomials

Let the coefficients σ_1 and σ_2 be quadratic and linear polynomials in x, respectively, such that $\sigma_1(0,q) \neq 0$ and $\sigma_2(0,q) \neq 0$. If σ_1 is written in terms of its roots, i.e., $\sigma_1(x,q) = \frac{1}{2}\sigma_1''(0,q)[x-a_1(q)][x-b_1(q)]$, then from (1.2) $\sigma_2(x,q) = \sigma_2'(0,q)x + \sigma_2(0,q)$ where

$$\sigma_2'(0,q) = -q \Big[\frac{1}{2} \sigma_1''(0,q) [a_1(q) + b_1(q)] - (1 - q^{-1})\tau(0,q) \Big] \neq 0 \quad \text{and} \quad \sigma_2(0,q) = q \frac{1}{2} \sigma_1''(0,q) a_1(q) b_1(q) \neq 0$$

provided that $\tau'(0,q) = -\frac{\frac{1}{2}\sigma_1''(0,q)}{(1-q^{-1})}$. Therefore, the *q*-Pearson equation (1.3) takes the form

$$f(x,q) := \frac{\rho(qx,q)}{\rho(x,q)} = \frac{-\left[a_1(q) + b_1(q) - \frac{(1-q^{-1})\tau(0,q)}{\frac{1}{2}\sigma_1''(0,q)}\right][x - a_2(q)]}{[qx - a_1(q)][qx - b_1(q)]}$$

where $\left[a_1(q) + b_1(q) - \frac{(1-q^{-1})\tau(0,q)}{\frac{1}{2}\sigma_1''(0,q)}\right]a_2(q) = a_1(q)b_1(q)$. Let us point out that f(x,q) intercepts the y-axis at the point y = 1 since $\sigma_2(0,q) = q\sigma_1(0,q)$. On the other hand, we have the following cases according as the sign of zeros of σ_1 and Λ_q defined as

$$\Lambda_q := \left[a_1(q) + b_1(q) - \frac{(1 - q^{-1})\tau(0, q)}{\frac{1}{2}\sigma_1''(0, q)} \right],$$

Case 1. $\Lambda_q < 0$ with $a_1 < 0 < b_1$, Case 2. $\Lambda_q > 0$ with $0 < a_1 < b_1$, Case 3. $\Lambda_q < 0$ with $0 < a_1 < b_1$.

In Figure 8A, the only possible interval is $(q^{-1}a_1, q^{-1}b_1)$ which is the one described in Theorem 2-1. In fact, $\rho(qx,q)/\rho(x,q) = 1$ at $q^{-1}a_1 < x_0 = -\tau(0,q)/\tau'(0,q) < q^{-1}b_1$, Then, ρ is increasing on $(q^{-1}a_1, x_0)$ and decreasing on $(x_0, q^{-1}b_1)$. Moreover, $\rho \to 0$ as $x \to q^{-1}a_1^+$ and $x \to q^{-1}b_1^-$ since $\rho(qx,q)/\rho(x,q) \to \infty$. Then there exists an OPS to be stated in Theorem 13 on (a_1, b_1) w.r.t. a ρ supported at the points $x = q^k a_1$ and $x = q^k b_1$ for $k \in \mathbb{N}_0$.



Figure 8: The graph of f(x,q). In A, we have **Case 1** with $\Lambda_q < 0$ and $q^{-1}a_1 < 0 < q^{-1}b_1 < a_2$ and in B, **Case 2** with $\Lambda_q > 0$ and $0 < q^{-1}a_1 < a_2 < q^{-1}b_1$.

Theorem 13 Let $a_1 < 0 < b_1 < a_2$ and $q^2 \Lambda_q < 0$. Let $a = a_1$ and $b = b_1$ be the zeros of $\sigma_1(x,q)$. Then, there exists a sequence of polynomials $(P_n)_n$ for $n \in \mathbb{N}_0$ w.r.t. weight function (see the 1st expression of the \emptyset -Jacobi/Laguerre case in Table 1)

$$\rho(x,q) = \frac{(qa^{-1}x,qb^{-1}x;q)_{\infty}}{(a_2^{-1}x;q)_{\infty}}$$

in the sense (2.4) of Theorem 2-1.

The OPS in Theorem 13 coincides with the case VIIa1 in Chapter 10 of [7, pages 292 and 318]. A typical example of this family is the big q-Laguerre polynomials $P_n(x; a, b; q)$ satisfying the q-EHT with

$$\sigma_1(x,q) = q^{-2}(x-a_1)(x-b_1), \quad \sigma_2(x,q) = -abq(x-a_2),$$

$$\tau(x,q) = -\frac{q^{-1}}{q-1}x + \frac{a+b-abq}{q-1} \quad \text{and} \quad \lambda_n(q) = \frac{q^{-n}}{q-1}[n]_q$$

where $a_1 = bq$, $b_1 = aq$ and $a_2 = 1$. The conditions $q^2 \Lambda_q < 0$ and $a_1 < 0 < b_1 < a_2$ give the restrictions b < 0and $0 < a < q^{-1}$ on the parameters of $P_n(x; a, b; q)$ which is orthogonal on (bq, aq) with

$$d_n^2 = (a-b)q(1-q)(-ab)^n q^{n(n+3)/2}(q;q)_n (aq,bq;q)_n \frac{(q,a^{-1}bq,ab^{-1}q;q)_\infty}{(aq,bq;q)_\infty}.$$

In Figure 8B, the only possible interval is $(a_2, q^{-1}b_1)$ which coincides with the one described by Theorem 2-4. Notice that $\rho(qx,q)/\rho(x,q) = 1$ at $a_2 < x_0 = -\tau(0,q)/\tau'(0,q) < q^{-1}b_1$. Thus, ρ is increasing on (a_2, x_0) and decreasing on $(x_0, q^{-1}b_1)$. Moreover, $\rho(qa_2, q) = 0$ and $\rho \to 0$ as $x \to q^{-1}b_1^-$ since $\rho(qa_2, q)/\rho(a_2, q) = 0$ and $\rho(qx,q)/\rho(x,q) \to \infty$ as $x \to q^{-1}b_1^-$. Therefore, (qa_2, b_1) is suitable interval in which we have a positive ρ .

Theorem 14 Let $0 < a_1 < a_2 < b_1$ and $q^2 \Lambda_q > 0$. Let $a = qa_2$ be the zero of $\sigma_2(q^{-1}x,q)$ and $b = b_1$ of $\sigma_1(x,q)$. Then, there exists a sequence of polynomials $(P_n)_n$ for $n \in \mathbb{N}_0$ orthogonal on (a,b) w.r.t. the weight function (see the 2nd expression of the \emptyset -Jacobi/Laguerre case in Table 1)

$$\rho(x,q) = |x|^{\alpha} \frac{(a/x,qb^{-1}x;q)_{\infty}}{(a_1(q)/x;q)_{\infty}}, \quad q^{\alpha} = -\frac{q^{-2}\sigma_2'(0,q)}{\frac{1}{2}\sigma_1''(0,q)b}$$

in the sense (2.7) of Theorem 2-4.

The OPS in Theorem 14 coincides with the case IIIb3 in Chapter 11 of [7, pages 343 and 363]. An example of this family is the affine q-Kravchuk polynomials $K_n^{Aff}(x; p, N; q)$ on $(1, q^{-N-1})$ whose q-EHT has the coefficients

$$\sigma_1(x,q) = q^{-1}(x-a_1)(x-b_1), \quad \sigma_2(x,q) = -pq^{1-N}(x-a_2),$$

$$\tau(x,q) = \frac{1}{1-q}x - \frac{pq+q^{-N}-pq^{1-N}}{1-q} \quad \text{and} \quad \lambda_n(q) = \frac{1}{q-1}[n]_{q^{-1}}$$

where $a_1 = pq$, $b_1 = q^{-N}$ and $a_2 = 1$. The conditions $q^2 \Lambda_q > 0$ and $0 < a_1 < a_2 < b_1$ give the restriction $0 on the parameter of <math>K_n^{Aff}(x; p, N; q)$ which forms an orthogonal set on $(1, q^{-N-1})$ with

$$d_n^2 = (-1)^n p^{n-N} (q^{-1} - 1) q^{-N(n+1)} q^{n(n+1)/2} (q, pq, q^{-N}; q)_n \frac{(q, q^{N+1}; q)_\infty}{(pq; q)_\infty}.$$

In the literature, this relation can be found as a finite sum [7, page 364].

The following four cases listed below fail to define an OPS.

Case 1. $\Lambda_q < 0$ and $q^{-1}a_1 < 0 < a_2 < q^{-1}b_1$, **Case 2.** $\Lambda_q > 0$ and $0 < q^{-1}a_1 < q^{-1}b_1 < a_2$, **Case 2.** $\Lambda_q > 0$ and $0 < a_2 < q^{-1}a_1 < q^{-1}b_1$ and **Case 3.** $\Lambda_q < 0$ and $a_2 < 0 < q^{-1}a_1 < q^{-1}b_1$.

3.2.2 *q*-Classical Ø-Jacobi/Hermite Polynomials

Let the coefficients σ_1 and σ_2 be quadratic and constant polynomials in x, respectively, such that $\sigma_1(0,q) \neq 0$ and $\sigma_2(0,q) \neq 0$. If σ_1 can be written in terms of its roots, i.e., $\sigma_1(x,q) = \frac{1}{2}\sigma_1''(0,q)[x-a_1(q)][x-b_1(q)]$, then, from (1.2)

$$\sigma_2(x,q) = \sigma_2(0,q) = q \frac{1}{2} \sigma_1''(0,q) a_1(q) b_1(q)$$

provided that $(1 - q^{-1})\tau'(0, q) = -\frac{1}{2}\sigma''_1(0, q)$ and $(1 - q^{-1})\tau(0, q) = \frac{1}{2}\sigma''_1(0, q)[a_1(q) + b_1(q)]$. Therefore, the q-Pearson (1.3) becomes

$$f(x,q) := \frac{\rho(qx,q)}{\rho(x,q)} = \frac{a_1(q)b_1(q)}{[qx - a_1(q)][qx - b_1(q)]}$$

Notice that the point y = 1 is y-intercept of f. In a similar fashion as before, we introduce the following two cases.

Case1. $a_1(q) < 0 < b_1(q)$. **Case 2.** $0 < a_1(q) < b_1(q)$.



Figure 9: The graph f(x,q) in A, we have Case 1. and in B, Case 2.

In Figure 9A, the only possible interval is $(q^{-1}a_1, q^{-1}b_1)$ which coincides with Theorem 2-1. Notice that $\rho(qx,q)/\rho(x,q) = 1$ at $q^{-1}a_1 < x_0 = -\tau(0,q)/\tau'(0,q) < q^{-1}b_1$. Then, ρ is increasing on $(q^{-1}a_1,x_0)$ and decreasing on $(x_0,q^{-1}b_1)$. Moreover, $\rho \to 0$ as $x \to q^{-1}a_1^+$ and $x \to q^{-1}b_1^-$ since $\rho(qx,q)/\rho(x,q) \to \infty$. It is obvious that BC holds at $x = a_1(q)$ and $x = b_1(q)$. Then there exists an OPS with positive q-weight function on (a_1,b_1) , as it is stated in the following theorem.

Theorem 15 Let $a_1 < 0 < b_1$. Let $a = a_1$ and $b = b_1$ be the zeros of $\sigma_1(x, q)$. Then, there exists a sequence of polynomials $(P_n)_n$ for $n \in \mathbb{N}_0$ orthogonal on (a, b) w.r.t. the weight function (see the \emptyset -Jacobi/Hermite case in Table 1)

$$\rho(x,q) = (qa^{-1}x, qb^{-1}x; q)_{\infty} > 0, \ x \in (a,b)$$

in the sense (2.4) of Theorem 2-1.

The OPS in Theorem 15 coincides with the case Ia1 in Chapter 11 of [7, pages 335 and 357]. An example of this family is Al-Salam-Carlitz I polynomials $U_n^{(a)}(x;q)$ on (a,1) satisfying the q-EHT with the coefficients

$$\sigma_1(x,q) = q^{-1}(x-a_1)(x-b_1), \quad \sigma_2(x,q) = a,$$

$$\tau(x,q) = \frac{1}{1-q}x - \frac{1+a}{1-q} \quad \text{and} \quad \lambda_n(q) = \frac{q^{1-n}}{q-1}[n]_q$$

where $a_1 = a$ and $b_1 = 1$. The conditions $a_1 < 0 < b_1$ give the restriction a < 0 on the parameter of $U_n^{(a)}(x;q)$ which forms an orthogonal set on (a, 1) with

$$d_n^2 = (-a)^n q^{\binom{n}{2}} (1-q)(q;q)_n (q,a,a^{-1}q;q)_\infty.$$

Another example of this family is the discrete q-Hermite I polynomials which are special case of Al-Salam-Carlitz I polynomials (see [8] for further details). Finally, let us mention that the case represented in Figure 9B is inappropriate to define an OPS.

3.2.3 q-Classical 0-Laguerre/Jacobi Polynomials

Let σ_1 and σ_2 be linear and quadratic polynomials in x, respectively, such that $\sigma_2(0,q) = q\sigma_1(0,q) = 0$. If $\sigma_1(x,q) = \sigma'_1(0,q)x$, then from (1.2), $\sigma_2(x,q) = \frac{1}{2}\sigma''_2(0,q)x^2 + \sigma'_2(0,q)x$ where

$$\frac{1}{2}\sigma_2''(0,q) = q(1-q^{-1})\tau'(0,q) \neq 0 \quad \text{and} \quad \sigma_2'(0,q) = q[\sigma_1'(0,q) + (1-q^{-1})\tau(0,q)] \neq 0$$

provided that $(1-q^{-1})\tau(0,q) \neq -\sigma'_1(0,q)$. For this case the q-Pearson equation reads

$$f(x,q) := \frac{\rho(qx,q)}{\rho(x,q)} = q^{-1}(1-q^{-1})\frac{\tau'(0,q)}{\sigma'_1(0,q)}[x-a_2(q)]$$
(3.8)

where $-(1-q^{-1})\frac{\tau'(0,q)}{\sigma_1'(0,q)}a_2(q) = 1 + \frac{(1-q^{-1})\tau(0,q)}{\sigma_1'(0,q)}$. Let us point out that *f* intercepts *y*-axis at the point

$$y := y_0 = q^{-1} \left[1 + \frac{(1 - q^{-1})\tau(0, q)}{\sigma'_1(0, q)} \right]$$

Notice that for the zero cases one of the boundary of (a, b) interval could be zero. Therefore it is convenient to know the behaviour of ρ at the point x = 0.

Lemma 16 If $0 < y_0 < 1$, then $\rho(x,q) \to 0$ as $x \to 0$. Otherwise it diverges to $\mp \infty$.

Proof: From (3.8) it follows that

$$\rho(q^k x, q) = q^{-k} \left[1 + \frac{(1 - q^{-1})\tau(0, q)}{\sigma'_1(0, q)} \right]^k (x/a_2(q); q)_k \rho(x, q)$$

where the result follows by iterating.

The following cases according to the signs of the zero of σ_2 and $\Lambda_q := \frac{\tau'(0,q)}{\sigma'_1(0,q)}$ together with $y_0 < 1$, $y_0 > 1$ follow:

Case 1. $\Lambda_q > 0$, $a_2 > 0$ and $y_0 > 1$, Case 2. $\Lambda_q < 0$, $a_2 < 0$ and $0 < y_0 < 1$, Case 3. $\Lambda_q < 0$, $a_2 > 0$ and $y_0 < 0$.

The **Case 1**, do not lead to any OPS. **Case 2-3** are introduced in Figure 10. In Figure 10A, the only possible interval is $(0, \infty)$ which concides with 9th case of Theorem 2. Notice that $\rho(qx,q)/\rho(x,q) = 1$ at $x_0 = -\tau(0,q)/\tau'(0,q) > 0$. Then ρ is increasing on $(0,x_0)$ and decreasing on (x_0,∞) . Furthermore, $\rho \to 0$ as $x \to 0^+$ by Lemma 16 since $0 < y_0 < 1$ and $\rho \to 0$ as $x \to \infty$ since $\rho(qx,q)/\rho(x,q) \to \infty$. Therefore, it could be possible to have a suitable ρ on $(0,\infty)$. But we need to check $\sigma_1(x,q)\rho(x,q)x^k \to 0$ as $x \to \infty$ for $k \in \mathbb{N}_0$ by using extended q-Pearson equation (3.2). It is clear from (3.2) that graph of the function g defined in (3.2) looks like the one represented in Figure 10A with y-intercept, $0 < q^{k+1}y_0 < 1$, $k \in \mathbb{N}_0$. Thus $\sigma_1(x,q)\rho(x,q)x^k \to 0$ as $x \to \infty$ for $k \in \mathbb{N}_0$ and therefore, there exists an OPS on $(0,\infty)$ which is established in the next theorem.

Theorem 17 Let $q\Lambda_q < 0$, $a_2 < 0$ and $0 < qy_0 < 1$. Let a = 0 and $b \to \infty$. Then, there exists a sequence of polynomials $(P_n)_n$ for $n \in \mathbb{N}_0$ orthogonal on (a, b) w.r.t. the weight function (see the 1st expression of the 0-Laguerre/Jacobi case in Table 1)

$$\rho(x,q) = |x|^{\alpha} \frac{1}{(a_2^{-1}x;q)_{\infty}}, \quad q^{\alpha} = -\frac{q^{-2}\frac{1}{2}\sigma_2''(0,q)a_2}{\sigma_1'(0,q)}$$

in the sense (2.10) of Theorem 2-9.



Figure 10: The graph of f(x,q) in A, we have Case 2. and in B, Case 3.

The OPS in Theorem 17 coincides with the case IIIa2 in Chapter 10 of [7, pages 272 and 309]. An example of this family is the q-Laguerre polynomials $L_n^{(\alpha)}(x;q)$ on $(0,\infty)$ whose q-EHT has the coefficients

$$\sigma_1(x,q) = q^{-2}x, \quad \sigma_2(x,q) = q^{\alpha}x(x-a_2),$$

$$\tau(x,q) = -\frac{q^{\alpha}}{1-q}x + \frac{q^{-1}-q^{\alpha}}{1-q} \quad \text{and} \quad \lambda_n(q) = [n]_q \frac{q^{\alpha}}{1-q}$$

where $a_2 = -1$. The conditions $q\Lambda_q < 0$, $a_2 < 0$ and $0 < qy_0 < 1$ result in the restriction $\alpha > -1$ on the parameter of $L_n^{(\alpha)}(x;q)$ which forms an orthogonal set on $(0,\infty)$ with

$$d_n^2 = \frac{1}{2}q^{-n}(1-q)\frac{(q^{\alpha+1};q)_n}{(q;q)_n}\frac{(q,-q^{\alpha+1},-q^{-\alpha};q)_\infty}{(q^{\alpha+1},-q,-q;q)_\infty}$$

In Figure 10B, the positivity of ρ enables us to skip the intervals $(-\infty, 0)$ and $(0, a_2)$. So the only interval is (a_2, ∞) which is the one described in Theorem 2-8. Notice that $\rho(qx,q)/\rho(x,q) = 1$ at $x_0 = -\tau(0,q)/\tau'(0,q) > a_2$. Therefore, ρ is increasing on (a_2, x_0) and decreasing on (x_0, ∞) . Moreover, $\rho(qa_2,q) = 0$ since $\rho(qa_2,q)/\rho(a_2,q) = 0$ and $\rho \to 0$ as $x \to \infty$ since $\rho(qx,q)/\rho(x,q) \to \infty$. Furthermore, since the graph of the function g defined in (3.2) looks like the one represented in Figure 10B one can conclude that $\sigma_1(x,q)\rho(x,q)x^k \to 0$ as $x \to \infty$ for $k \in \mathbb{N}_0$ and therefore we have the following theorem.

Theorem 18 Let $q\Lambda_q < 0$, $a_2 > 0$ and $qy_0 < 0$. Let $a = a_2$ be the zero of $\sigma_2(x,q)$ and $b \to \infty$. Then, there exists a sequence of polynomials $(P_n)_n$ for $n \in \mathbb{N}_0$ orthogonal on (a,b) w.r.t. the weight function (see the 2nd expression of the 0-Laguerre/Jacobi case in Table 1)

$$\rho(x,q) = |x|^{\alpha} \sqrt{x^{\log_q x - 1}} (qa/x;q)_{\infty}, \quad q^{\alpha} = \frac{q^{-2} \frac{1}{2} \sigma_2''(0,q)}{\sigma_1'(0,q)}$$

in the sense (2.9) of Theorem 2-8.

The OPS in Theorem 18 coincides with the case IIa2 in Chapter 11 of [7, pages 337 and 358]. An example of this family is the q-Charlier polynomials $C_n(x; a; q)$ on $(1, \infty)$ satisfying the q-EHT with the coefficients

$$\sigma_1(x,q) = aq^{-2}x, \quad \sigma_2(x,q) = x(x-a_2),$$

$$\tau(x,q) = -\frac{1}{1-q}x + \frac{a+q}{(1-q)q} \quad \text{and} \quad \lambda_n(q) = [n]_q \frac{1}{1-q}$$

0

where $a_2 = 1$. The conditions $q\Lambda_q < 0$, $a_2 > 0$ and $qy_0 < 0$ give the restriction a > 0 on the parameter of $C_n(x;a;q)$ which is orthogonal on $(1,\infty)$ with

$$d_n^2 = a^{2n} q^{-n(2n+1)} (-a^{-1}q, q; q)_n (-a, q; q)_{\infty}.$$

In the literature, this relation can be found as a finite sum [7, page 360].

3.2.4 *q*-Classical 0-Laguerre/Bessel Polynomials

Let σ_1 and σ_2 be linear and quadratic polynomials in x, respectively, such that $\sigma_2(0,q) = q\sigma_1(0,q) = 0$. If $\sigma_1(x,q) = \sigma'_1(0,q)x$, then, from (1.2) $\sigma_2(x,q) = \frac{1}{2}\sigma''_2(0,q)x^2 = q(1-q^{-1})\tau'(0,q)x^2$ provided that $(1-q^{-1})\tau(0,q) = -\sigma'_1(0,q)$. As a result, q-Pearson equation becomes

$$f(x,q) := \frac{\rho(qx,q)}{\rho(x,q)} = q^{-1}(1-q^{-1})\frac{\tau'(0,q)}{\sigma_1'(0,q)}x.$$

Let us point out that f intercepts y-axis at the point $y := y_0 = 0$. According to the sign of $\Lambda_q := \frac{\tau'(0,q)}{\sigma'_1(0,q)}$ we have only one possible case.



Figure 11: The graph of f(x,q) with $\Lambda_q < 0$, $a_2 = 0$.

From Figure 11 it follows that $(0, \infty)$ is the only possible interval and it coincides with the one described in Theorem 2-9. Notice that $\rho(qx,q)/\rho(x,q) = 1$ at $x_0 = -\tau(0,q)/\tau'(0,q) > 0$. Then, ρ is increasing on $(0,x_0)$ and decreasing on (x_0,∞) . Moreover, by use of the extended q-Pearson equation (3.2) it is straightforward to see that $\sigma_1(x,q)\rho(x,q)x^k \to 0$ as $x \to +\infty$. Thus, the following theorem holds.

Theorem 19 Let $q\Lambda_q < 0$, $a_2 = 0$ and $qy_0 = 0$. Let a = 0 and $b \to \infty$. Then, there exists a sequence of polynomials $(P_n)_n$ for $n \in \mathbb{N}_0$ orthogonal on (a, b) w.r.t. the weight function (see the 0-Laguerre/Jacobi case in Table 1)

$$\rho(x,q) = |x|^{\alpha} \sqrt{x^{\log_q x - 1}}, \quad q^{\alpha} = \frac{q^{-2} \frac{1}{2} \sigma_2''(0,q)}{\sigma_1'(0,q)}$$

in the sense (2.10) of Theorem 2-9.

The OPS in Theorem 19 coincides with the case IIIa2 in Chapter 10 of [7, pages 272 and 309]. An example of this family is Stieltjes-Wigert polynomials $S_n(x;q)$ on $(0,\infty)$ whose q-EHT has the coefficients

$$\sigma_1(x,q) = q^{-2}x, \quad \sigma_2(x,q) = x^2,$$

$$\tau(x,q) = -\frac{1}{1-q}x + \frac{1}{(1-q)q} \quad \text{and} \quad \lambda_n(q) = [n]_q \frac{1}{1-q}$$

where $a_2 = 0$. The conditions $q\Lambda_q < 0$, $a_2 = 0$ and $qy_0 = 0$ are satisfied for $S_n(x;q)$ which forms an orthogonal set on $(0, \infty)$ in the sense (2.10) with

$$d_n^2 = q^{-n}(1-q)\frac{(-tq, -1/t, q; q)_{\infty}}{(q^2; q)_n}$$

3.2.5 q-Classical 0-Jacobi/Bessel Polynomials

Let σ_1 and σ_2 be quadratic polynomials in x, respectively, such that $\sigma_2(0,q) = q\sigma_1(0,q) = 0$. If $\sigma_1(x,q) = \frac{1}{2}\sigma_1''(0,q)x[x-a_1(q)], \frac{\tau'(0,q)}{\frac{1}{2}\sigma_1''(0,q)} \neq -\frac{1}{(1-q^{-1})}$ and $\frac{\tau(0,q)}{\frac{1}{2}\sigma_1''(0,q)} = \frac{a_1(q)}{(1-q^{-1})}$, then from (1.2) we have $\sigma_2(x,q) = \frac{1}{2}\sigma_1''(0,q)x[x-a_1(q)], \frac{\tau'(0,q)}{\frac{1}{2}\sigma_1''(0,q)} \neq -\frac{1}{(1-q^{-1})}$ and $\frac{\tau(0,q)}{\frac{1}{2}\sigma_1''(0,q)} = \frac{a_1(q)}{(1-q^{-1})}$, then from (1.2) we have $\sigma_2(x,q) = \frac{1}{2}\sigma_1''(0,q)x[x-a_1(q)], \frac{\tau'(0,q)}{\frac{1}{2}\sigma_1''(0,q)} \neq -\frac{1}{(1-q^{-1})}$ and $\frac{\tau(0,q)}{\frac{1}{2}\sigma_1''(0,q)} = \frac{1}{(1-q^{-1})}$.

 $\frac{1}{2}\sigma_2''(0,q)x^2 = q\left[\frac{1}{2}\sigma_1''(0,q) + (1-q^{-1})\tau'(0,q)\right]x^2.$ As a result, the *q*-Pearson equation (1.3) becomes

$$f(x,q) := \frac{\rho(qx,q)}{\rho(x,q)} = \frac{\left[1 + \frac{(1-q^{-1})\tau'(0,q)}{\frac{1}{2}\sigma_1''(0,q)}\right]x}{q[qx - a_1(q]}.$$

Let us point out that $y = \Lambda_q := q^{-2} \left[1 + \frac{(1-q^{-1})\tau'(0,q)}{\frac{1}{2}\sigma_1''(0,q)} \right] \neq 0$, is the horizontal asymptote of f(x,q) and the point $y := y_0 = 0$ is always its y-intercept. Hence, we have the following two cases:

Case 1. $\Lambda_q > 0$ and $a_1 > 0$ and Case 2. $\Lambda_q < 0$ and $a_1 > 0$.



Figure 12: The graph of f(x,q) in Case 2.

The **Case 1** with $\Lambda_q > 1$ and $0 < \Lambda_q < 1$ do not lead to any OPS. The **Case 2** is represented in Figure 12 from where it follows that the only possible interval is $(0, q^{-1}a_1)$ which is the one defined in Theorem 2-2-3. Notice also that $\rho(qx,q)/(x,q) = 1$ at $0 < x_0 = -\tau(0,q)/\tau'(0,q) < q^{-1}a_1$. Then, ρ is increasing on $(0,x_0)$ and decreasing on $(x_0,q^{-1}a_1)$. Moreover, $\rho \to 0$ as $x \to 0^+$ and $x \to q^{-1}a_1^-$ since $\rho(qx,q)/(x,q) \to 0$ and $\rho(qx,q)/(x,q) \to \infty$, respectively. Then, there exists an OPS with a suitable ρ defined on $(0,a_1)$ supported at the points a_1q^k for $k \in \mathbb{N}_0$ and the following theorem holds.

Theorem 20 Let $q^2\Lambda_q < 0$ and $a_1 > 0$. Let a = 0 and $b = a_1$ be the zeros of $\sigma_1(x,q)$. Then, there exists a sequence of polynomials $(P_n)_n$ for $n \in \mathbb{N}_0$ orthogonal on (a,b) w.r.t. the weight function (see the 0-Jacobi/Bessel case in Table 1)

$$\rho(x,q) = |x|^{\alpha} \sqrt{x^{\log_q x - 1}} (b^{-1}qx;q)_{\infty}, \quad q^{\alpha} = -\frac{q^{-2} \frac{1}{2} \sigma_2''(0,q)}{\frac{1}{2} \sigma_1''(0,q) b}$$

in the sense (2.5) (or (2.6)) of Theorem 2-2-3.

The OPS in Theorem 20 coincides with the case IVa5 in Chapter 10 of [7, pages 278 and 313]. An example of this family is the Alternative q-Charlier polynomials $K_n(x; a; q)$ on (0, 1) satisfying the q-EHT with the coefficients

$$\sigma_1(x,q) = -q^{-2}x(x-a_1), \quad \sigma_2(x,q) = ax^2,$$

$$\tau(x,q) = -\frac{1+aq}{(1-q)q}x + \frac{1}{(1-q)q} \quad \text{and} \quad \lambda_n(q) = q^{-n}[n]_q \frac{1+aq^n}{1-q}$$

where $a_1 = 1$. The conditions $q^2 \Lambda_q < 0$ and $a_1 > 0$ give the restriction a > 0 on the parameter of $K_n(x; a; q)$ which forms an orthogonal set on (0, 1) with

$$d_n^2 = a^n q^{n(3n-1)/2} (-aq, q; q)_{\infty} \frac{(q, -a; q)_n}{(-a, -aq; q)_{2n}}.$$

In the literature, this relation can be found as a finite sum [7, page 314].

3.2.6 *q*-Classical 0-Jacobi/Laguerre Polynomials

Let σ_1 and σ_2 be quadratic and linear polynomials in x, respectively, such that $\sigma_2(0,q) = q\sigma_1(0,q) = 0$. If $\sigma_1(x,q) = \frac{1}{2}\sigma_1''(0,q)x[x-a_1(q)]$ and $\frac{\tau'(0,q)}{\frac{1}{2}\sigma_1''(0,q)} = -\frac{1}{(1-q^{-1})}$, then from (1.2) we get $\sigma_2(x,q) = \sigma_2'(0,q)x = q[(1-q^{-1})\tau(0,q) - \frac{1}{2}\sigma_1''(0,q)a_1(q)]x$. Therefore, the q-Pearson equation has the form

$$f(x,q) := \frac{\rho(qx,q)}{\rho(x,q)} = \frac{(1-q^{-1})\frac{\tau(0,q)}{\frac{1}{2}\sigma_1''(0,q)} - a_1(q)}{q[qx - a_1(q)]}$$

Notice that y = 0 is the horizontal asymptote of the function f(x, q) and its yintercept is

$$y := y_0 = q^{-1} \left[1 - \frac{(1 - q^{-1})}{a_1(q)} \frac{\tau(0, q)}{\frac{1}{2}\sigma_1''(0, q)} \right].$$

We have the following two cases: Case 1. $y_0 > 0$ and $a_1 > 0$, Case 2. $y_0 < 0$ and $a_1 > 0$.



Figure 13: The graph of f(x,q) in **Case 1**. In A, we have $y_0 > 1$ and $a_1 > 0$ and in B, $0 < y_0 < 1$ and $a_1 > 0$.

The Case 1 represented in Figure 13A as well as the **Case 2** do not yield any OPS. From Figure 13B, it follows that the only possible interval is $(0, q^{-1}a_1)$ which coincides with 2nd and 3th cases of Theorem 2. A completely similar analysis as the one done in the previous case allows us to conclude that in $(0, a_1)$ an OPS can be defined which is orthogonal w.r.t. a suitable ρ supported at the points $q^k a_1$ for $k \in \mathbb{N}_0$. I.e., we have the following Theorem.

Theorem 21 Let $a_1 > 0$ and $0 < qy_0 < 1$. Let a = 0 and $b = a_1$ be the zeros of $\sigma_1(x,q)$. Then, there exists a sequence of polynomials $(P_n)_n$ for $n \in \mathbb{N}_0$ orthogonal on (a,b) w.r.t. the weight function (see the 0-Jacobi/Laguerre case in Table 1)

$$\rho(x,q) = |x|^{\alpha} (b^{-1}qx;q)_{\infty}, \quad q^{\alpha} = -\frac{q^{-2}\frac{1}{2}\sigma_{2}''(0,q)}{\frac{1}{2}\sigma_{1}''(0,q)b}$$

in the sense (2.5) (or (2.6)) of Theorem 2-2-3.

The OPS in Theorem 21 coincides with the case IVa4 in Chapter 10 of [7, pages 278 and 312]. An example of this family is the little q-Laguerre (Wall) polynomials $P_n(x; \alpha | q)$ on (0, 1) satisfying the q-EHT with the coefficients

$$\sigma_1(x,q) = q^{-2}x(a_1 - x), \quad \sigma_2(x,q) = ax,$$

$$\sigma_1(x,q) = -\frac{1}{(1-q)q}x + \frac{1-aq}{(1-q)q} \quad \text{and} \quad \lambda_n(q) = \frac{q^{-n}}{1-q}[n]_q$$

where $a_1 = 1$. The conditions $0 < qy_0 < 1$ and $a_1 > 0$ give the restriction $0 < a < q^{-1}$ on the parameter of $P_n(x; \alpha | q)$ which is orthogonal on (0, 1) with

$$d_n^2 = q^{(\alpha+n)n} \frac{(q;q)_{\infty}}{(q^{\alpha+1};q)_{\infty}} (q,q^{\alpha+1};q)_n, \quad q^{\alpha} = a.$$

In the literature, this relation can be found as a finite sum [7, page 312].

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