



$D_{p,q}$ -Classical Orthogonal Polynomials: An Algebraic Approach

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Abstract. In this paper, we introduce a new technical method for the study of the $D_{p,q}$ -classical orthogonal polynomials where $D_{p,q}$ is the (p, q) -difference operator, using basically an algebraic approach. Some new characterizations are given. The approach has been illustrated with three examples.

1. Introduction

In recent years, Corcino [4] studied the (p, q) -extension of the binomial coefficients and also derived some properties. Duran et al [8] considered (p, q) -analogues of Bernoulli polynomials, Euler polynomials and Genocchi polynomials and acquired the (p, q) -analogues of known earlier formulae. Duran and Acikgoz [7] gave (p, q) -analogues of the Apostol-Bernoulli, Euler and Genocchi polynomials and derived their some properties. See also [2, 6]. In [18], the authors introduce general (p, q) -Sturm-Liouville difference equation whose solutions are (p, q) -analogues of classical orthogonal polynomials.

In this paper, we establish some new characterizations concerning the $D_{p,q}$ -classical orthogonal polynomials with the method of the dual sequence.

The structure of this paper is as follows: Section 2 is devoted to preliminary results and notations to be used in the sequel. In section 3, we present four properties concerning the $D_{p,q}$ -classical orthogonal polynomials. The first one is a $D_{p,q}$ -distributional equation of Pearson type fulfilled by its associated form. The second is a second order (p, q) -difference equation satisfied by this sequence. The third is the so-called Rodrigues formula involving the form itself which allows us to determine the coefficients of the second-order recurrence relation fulfilled by the $D_{p,q}$ -classical orthogonal sequences. The fourth, we obtain the coefficients in the three-term recurrence relation for the orthogonal polynomials solutions of the $D_{p,q}$ -distributional equation. Finally, in the last section, we illustrate our results applying them to some known families of $D_{p,q}$ -classical orthogonal polynomials.

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2. Preliminaries and notations

Let \mathcal{P} be the vector space of polynomials with complex coefficients and let \mathcal{P}' be its dual. We denote by $\langle u, f \rangle$ the action of $u \in \mathcal{P}'$ on $f \in \mathcal{P}$. In particular, we denote by $(u)_n := \langle u, x^n \rangle, n \geq 0$, the moments of u . For instance, for any form u , any polynomial g and any $a \in \mathbb{C} \setminus \{0\}$, we let $Du = u', gu, h_a u$ and $x^{-1}u$ be the forms defined by duality

$$\langle u', f \rangle = -\langle u, f' \rangle, \langle gu, f \rangle = \langle u, gf \rangle, \langle h_a u, f \rangle = \langle u, h_a f \rangle,$$

$$\langle x^{-1}u, f \rangle = \langle u, \theta_0 f \rangle, f \in \mathcal{P},$$

where $(h_a f)(x) = f(ax)$ and $(\theta_0 f)(x) = \frac{f(x) - f(0)}{x}$.

Let $\{P_n\}_{n \geq 0}$ be a sequence of monic polynomials with $\deg(P_n) = n, n \geq 0$ and let $\{u_n\}_{n \geq 0}$ be its dual sequence, $u_n \in \mathcal{P}'$ defined by

$$\langle u_n, P_m \rangle := \delta_{n,m}, n, m \geq 0.$$

Let us recall some results [17].

LEMMA 1.1. *For any $u \in \mathcal{P}'$ and any integer $m \geq 1$, the following statements are equivalent*

- (i) $\langle u, P_{m-1} \rangle \neq 0, \langle u, P_n \rangle = 0, n \geq m$.
- (ii) $\exists \lambda_\nu \in \mathbb{C}, 0 \leq \nu \leq m-1, \lambda_{m-1} \neq 0$ such that $u = \sum_{\nu=0}^{m-1} \lambda_\nu u_\nu$.

As a consequence, the dual sequence $\{u_n^{[1]}\}_{n \geq 0}$ of $\{P_n^{[1]}\}_{n \geq 0}$ where $P_n^{[1]}(x) = (n+1)^{-1}P'_{n+1}(x), n \geq 0$ is given by

$$(u_n^{[1]})' = -(n+1)u_{n+1}, n \geq 0. \tag{1}$$

Similarly, the dual sequence $\{\tilde{u}_n\}_{n \geq 0}$ of $\{\tilde{P}_n\}_{n \geq 0}$ where $\tilde{P}_n(x) = a^{-n}P_n(ax), n \geq 0, a \neq 0$ is given by

$$\tilde{u}_n = a^n(h_{a^{-1}}u_n), n \geq 0.$$

The form u is called regular if we can associate with it a sequence $\{P_n\}_{n \geq 0}$ such that

$$\langle u, P_m P_n \rangle = r_n \delta_{n,m}, n, m \geq 0; r_n \neq 0, n \geq 0. \tag{2}$$

The sequence $\{P_n\}_{n \geq 0}$ is then said orthogonal with respect to u . In this case, we have

$$u_n = r_n^{-1}P_n u_0, n \geq 0. \tag{3}$$

According to Favard's Theorem, a MOPS is characterized by the following three-term recurrence relation [3]

$$P_0(x) = 1, P_1(x) = x - \beta_0,$$

$$P_{n+2}(x) = (x - \beta_{n+1})P_{n+1}(x) - \gamma_{n+1}P_n(x), n \geq 0. \tag{4}$$

Let us introduce the (p, q) -difference operator [15]

$$(D_{p,q}f)(x) = \frac{(h_p f)(x) - (h_q f)(x)}{(p - q)x}, f \in \mathcal{P}, 0 < |q| < |p| \leq 1.$$

REMARK 1. When $p \rightarrow 1$, we again meet the Hahn's operator [10].

From the definition, we obtain

$$D_{p,q} = \frac{1}{p-q} \theta_0 \circ (h_p - h_q) .$$

On account of the last equation we have,

$${}^t D_{p,q} = \frac{1}{p-q} (h_p - h_q) x^{-1} ,$$

where ${}^t D_{p,q}$ denotes the transposed of $D_{p,q}$. We can define $D_{p,q}$ from \mathcal{P}' to \mathcal{P}' by $D_{p,q} := -{}^t D_{p,q}$ so that

$$\langle D_{p,q} u, f \rangle = -\langle u, D_{p,q} f \rangle, \quad f \in \mathcal{P}, \quad u \in \mathcal{P}' .$$

In particular, this yields

$$(D_{p,q} u)_n = -[n](u)_{n-1}, \quad n \geq 0 ,$$

where

$$(u)_{-1} = 0 \quad \text{and} \quad [n] := \frac{p^n - q^n}{p - q} .$$

LEMMA 1.2. The following formulas hold

$$(D_{p,q} f_1 f_2)(x) = h_p f_1(D_{p,q} f_2) + h_q f_2(D_{p,q} f_1), \quad f_1, f_2 \in \mathcal{P}, \tag{5}$$

$$D_{p,q} \circ h_{p^{-1}q^{-1}} = p^{-1}q^{-1}D_{p^{-1},q^{-1}} \quad \text{in } \mathcal{P}, \tag{6}$$

$$D_{p,q} \circ h_a = ah_a \circ D_{p,q} \quad \text{in } \mathcal{P}, \quad a \in \mathbb{C} \setminus \{0\}, \tag{7}$$

$$h_{p^{-1}q^{-1}} \circ D_{p,q} = D_{p^{-1},q^{-1}} \quad \text{in } \mathcal{P}, \tag{8}$$

$$h_{p^{-1}q^{-1}} \circ D_{p,q} = p^{-1}q^{-1}D_{p^{-1},q^{-1}} \quad \text{in } \mathcal{P}', \tag{9}$$

$$D_{p,q} \circ h_a = a^{-1}h_a \circ D_{p,q} \quad \text{in } \mathcal{P}', \quad a \in \mathbb{C} \setminus \{0\}, \tag{10}$$

$$D_{p,q} \circ h_{p^{-1}q^{-1}} = D_{p^{-1},q^{-1}} \quad \text{in } \mathcal{P}', \tag{11}$$

$$D_{p,q} \circ D_{p^{-1},q^{-1}} = p^{-1}q^{-1}D_{p^{-1},q^{-1}} \circ D_{p,q} \quad \text{in } \mathcal{P}, \tag{12}$$

$$D_{p,q} \circ D_{p^{-1},q^{-1}} = pqD_{p^{-1},q^{-1}} \circ D_{p,q} \quad \text{in } \mathcal{P}', \tag{13}$$

$$\text{The operator } D_{p,q} \text{ is injective in } \mathcal{P}', \tag{14}$$

$$D_{p,q}(gu) = (h_{q^{-1}}g)(D_{p,q}u) + q^{-1}(D_{p^{-1},q^{-1}}g)(h_pu), \quad g \in \mathcal{P}, \quad u \in \mathcal{P}'. \tag{15}$$

Proof. The relation (5) is well known [14]. It is easy to prove (6) – (7), then (8) is a consequence of them. From the definition of $D_{p,q}$, $h_{p^{-1}q^{-1}}$ and (6), we obtain directly (9). Likewise, the relation (10) is obtained from (7) and (11) from (8). It is easy to prove (12), then (13) is deduced. The property (14) is evident from the definition. Finally, we have

$$\begin{aligned} \langle D_{p,q}(gu), f \rangle &= -\langle u, g(D_{p,q}f) \rangle \\ &= -\langle u, D_{p,q}(h_{q^{-1}}g)f - (h_p f)D_{p,q}(h_{q^{-1}}g) \rangle \text{ from (5)} \\ &= \langle D_{p,q}u, (h_{q^{-1}}g)f \rangle + q^{-1}\langle h_p u, f h_{p^{-1}q^{-1}}(D_{p,q}g) \rangle \text{ from (7)} \\ &= \langle D_{p,q}u, (h_{q^{-1}}g)f \rangle + q^{-1}\langle h_p u, f(D_{p^{-1},q^{-1}}g) \rangle \text{ from (8)} \end{aligned}$$

Therefore, we obtain (15). \square

Now, consider a MOPS $\{P_n\}_{n \geq 0}$ as above in section 1 and let

$$P_n^{[1]}(x, p, q) := \frac{1}{[n+1]}(D_{p,q}P_{n+1})(x), \quad n \geq 0. \tag{16}$$

Denoting by $\{u_n^{[1]}(p, q)\}_{n \geq 0}$ the dual sequence of $\{P_n^{[1]}(\cdot, p, q)\}_{n \geq 0}$.

LEMMA 1.3.

$$D_{p,q}(u_n^{[1]}(p, q)) = -[n + 1]u_{n+1}, \quad n \geq 0. \tag{17}$$

Proof. From the definition $\langle u_n^{[1]}, P_m^{[1]} \rangle = \delta_{n,m}$, $n, m \geq 0$, we have

$$\langle D_{p,q}(u_n^{[1]}(p, q)), P_{m+1} \rangle = -[m + 1]\delta_{n,m}.$$

Therefore,

$$\begin{aligned} \langle D_{p,q}(u_n^{[1]}(p, q)), P_{n+1} \rangle &= -[n + 1], \\ \langle D_{p,q}(u_n^{[1]}(p, q)), P_m \rangle &= 0, \quad m \geq n + 2, \quad n \geq 0. \end{aligned}$$

By virtue of Lemma 1.1, we have

$$D_{p,q}(u_n^{[1]}(p, q)) = \sum_{\nu=0}^{n+1} \lambda_{n,\nu} u_\nu, \quad n \geq 0.$$

But,

$$\langle D_{p,q}(u_n^{[1]}(p, q)), P_\mu \rangle = \lambda_{n,\mu}, \quad 0 \leq \mu \leq n + 1,$$

and

$$\begin{aligned} \lambda_{n,\mu} &= 0, \quad 0 \leq \mu \leq n, \\ \lambda_{n,n+1} &= -[n + 1], \quad n \geq 0. \end{aligned}$$

Hence, the desired result follows. \square

DEFINITION 1.4. An MOPS $\{P_n\}_{n \geq 0}$ is called $D_{p,q}$ -classical if $\{P_n^{[1]}(\cdot, p, q)\}_{n \geq 0}$ is also a MOPS. In this case, the form u_0 is called $D_{p,q}$ -classical form.

3. The $D_{p,q}$ -classical orthogonal polynomials

THEOREM 2.1. For any MOPS $\{P_n\}_{n \geq 0}$ the following statements are equivalent

- (a) The sequence $\{P_n\}_{n \geq 0}$ is $D_{p,q}$ -classical.
- (b) There exist two polynomials Φ (monic) and Ψ with $\deg(\Phi) \leq 2$ and $\deg(\Psi) = 1$ fulfilling

$$\Psi'(0) - \frac{p^{1-n}}{2}[n]\Phi''(0) \neq 0, \quad n \geq 0, \tag{18}$$

and such that the associated regular form u_0 satisfies

$$D_{p,q}(h_{p^{-1}}(\Phi u_0)) + \Psi u_0 = 0. \tag{19}$$

For the proof we need the following result.

LEMMA 2.2. [16] Let be u a regular form and ϕ a polynomial such that $\phi u = 0$. Then necessarily $\phi = 0$.

Proof. (of Theorem 2.1) (a) \Rightarrow (b) From the assumption, we have

$$u_n = r_n^{-1} P_n u_0, \quad n \geq 0, \tag{20}$$

and

$$u_n^{[1]}(p, q) = (r_n^{[1]})^{-1} P_n^{[1]}(\cdot, p, q) u_0^{[1]}(p, q), \quad n \geq 0. \tag{21}$$

Substitution of (20) and (21) into (17) gives

$$D_{p,q} \left(P_n^{[1]}(\cdot, p, q) u_0^{[1]}(p, q) \right) = -X_n P_{n+1} u_0, \quad n \geq 0, \tag{22}$$

where

$$X_n = \frac{r_n^{[1]}}{r_{n+1}} [n + 1], \quad n \geq 0. \tag{23}$$

Using formula (15), equation (22) can reads as for $n \geq 0$

$$\begin{aligned} & \left(h_{q^{-1}} P_n^{[1]}(\cdot, p, q) \right) D_{p,q} u_0^{[1]}(p, q) \\ & + q^{-1} \left(D_{p^{-1}, q^{-1}} P_n^{[1]}(\cdot, p, q) \right) h_p \left(u_0^{[1]}(p, q) \right) = -X_n P_{n+1} u_0. \end{aligned} \tag{24}$$

For $n = 0$ (respectively, for $n = 1$), equation (24) becomes

$$D_{p,q} u_0^{[1]}(p, q) = -\gamma_1^{-1} P_1 u_0, \tag{25}$$

$$\left(h_{q^{-1}} P_1^{[1]}(\cdot, p, q) \right) D_{p,q} u_0^{[1]}(p, q) + q^{-1} h_p u_0^{[1]}(p, q) = -(p + q) \frac{r_1^{[1]}}{r_2} P_2 u_0. \tag{26}$$

Substitution of (25) into (26) gives

$$h_p u_0^{[1]}(p, q) = K \Phi u_0, \tag{27}$$

where

$$K \Phi(x) = q \gamma_1^{-1} \left(h_{q^{-1}} P_1^{[1]}(x, p, q) \right) P_1 - q(p + q) \frac{r_1^{[1]}}{r_2} P_2(x).$$

(K is constant to make Φ monic)

Applying $h_{p^{-1}}$ to (27), we get

$$u_0^{[1]}(p, q) = h_{p^{-1}}(K \Phi u_0). \tag{28}$$

Substitution of (28) into (25) gives (19), where

$$\Psi(x) = \frac{1}{\gamma_1 K} P_1(x). \tag{29}$$

Now, taking into account (25), (27) and (29), the equation (24) can be written as (for $n \geq 0$)

$$\left\{ q^{-1} \left(D_{p^{-1}, q^{-1}} P_n^{[1]}(\cdot, p, q) \right) \Phi + K^{-1} X_n P_{n+1} - \Psi \left(h_{q^{-1}} P_n^{[1]}(\cdot, p, q) \right) \right\} u_0 = 0.$$

But, by the regulariry of u_0 , we have from the Lemma 2.2

$$q^{-1} \left(D_{p^{-1}, q^{-1}} P_n^{[1]}(\cdot, p, q) \right) \Phi + K^{-1} X_n P_{n+1} - \Psi \left(h_{q^{-1}} P_n^{[1]}(\cdot, p, q) \right) = 0, \quad n \geq 0.$$

Taking into account that $\deg(\Phi) \leq 2$ and $\deg(\Psi) = 1$, we obtain (18) by identifying the highest degree coefficients.

(b) \Rightarrow (a) Let us prove that the sequence $\{P_n^{[1]}(\cdot, p, q)\}_{n \geq 0}$ is orthogonal with respect to

$$\vartheta = h_{p^{-1}}(\Phi u_0). \tag{30}$$

Let $m \leq n - 1$. From (16) and (15), we have

$$\begin{aligned} \langle \vartheta, P_m(x)P_n^{[1]}(x, p, q) \rangle &= -\frac{1}{[n+1]} \langle D_{p,q}(P_m \vartheta), P_{n+1}(x) \rangle \\ &= -\frac{1}{[n+1]} \langle (h_{q^{-1}}P_m)D_{p,q}\vartheta + q^{-1}(D_{p^{-1},q^{-1}}P_m)h_p\vartheta, P_{n+1} \rangle. \end{aligned}$$

Taking into account that $\{P_n\}_{n \geq 0}$ is orthogonal with respect to u_0 and that

$$D_{p,q}\vartheta = -\Psi u_0, \tag{31}$$

where Ψ is a polynomial of first degree, we get

$$\langle \vartheta, P_m P_n^{[1]}(\cdot, p, q) \rangle = -\frac{q^{-1}}{[n+1]} \langle h_p \vartheta, (D_{p^{-1},q^{-1}}P_m)(x)P_{n+1}(x) \rangle.$$

Using (30), the orthogonality of $\{P_n\}_{n \geq 0}$ with respect to u_0 and the fact that $\deg(\Phi) \leq 2$, we obtain

$$\langle \vartheta, P_m(x)P_n^{[1]}(x, p, q) \rangle = -\frac{q^{-1}}{[n+1]} \langle u_0, \Phi(x)(D_{p^{-1},q^{-1}}P_m)(x)P_{n+1}(x) \rangle = 0.$$

For $m = n$, a second use of (15) gives

$$\langle \vartheta, P_n(x)P_n^{[1]}(x, p, q) \rangle = -\frac{1}{[n+1]} \langle (h_{q^{-1}}P_n)D_{p,q}\vartheta + q^{-1}(D_{p^{-1},q^{-1}}P_n)h_p\vartheta, P_{n+1}(x) \rangle. \tag{32}$$

Using (31) and the fact that $\{P_n\}_{n \geq 0}$ is orthogonal with respect to u_0 , we get

$$\langle (h_{q^{-1}}P_n)D_{p,q}\vartheta, P_{n+1} \rangle = -q^{-n}r_{n+1}\Psi'(0), \tag{33}$$

where r_{n+1} is given in (3).

Owing to (30), we have

$$\langle q^{-1}(D_{p^{-1},q^{-1}}P_n)h_p\vartheta, P_{n+1} \rangle = \frac{1}{2}q^{-n}p^{1-n}r_{n+1}[n]\Phi''(0). \tag{34}$$

Substitution of (33) and (34) into (32) gives

$$\langle \vartheta, P_n P_n^{[1]}(\cdot, p, q) \rangle = -\frac{q^{-n}}{[n+1]} \left\{ \frac{p^{1-n}}{2} [n]\Phi''(0) - \Psi'(0) \right\} r_{n+1}.$$

On account of condition (18), the last equation implies that

$$\langle \vartheta, P_n P_n^{[1]}(\cdot, p, q) \rangle \neq 0, \quad n \geq 0.$$

So, the sequence $\{P_n^{[1]}(\cdot, p, q)\}_{n \geq 0}$ is orthogonal with respect to the form ϑ . \square

COROLLARY 2.3. If $\{P_n\}_{n \geq 0}$ is $D_{p,q}$ -classical, the sequence $\{P_n^{[m]}(\cdot, p, q)\}_{n \geq 0}$ is $D_{p,q}$ -classical for any $m \geq 1$ and we have

$$D_{p,q}(h_{p^{-1}}(\Phi_m u_0^{[m]}(p, q))) + \Psi_m u_0^{[m]}(p, q) = 0, \tag{35}$$

with

$$q^{mt} \Phi_m(x) = (h_{q^m} \Phi)(x), \tag{36}$$

$$q^{mt} \Psi_m(x) = p^m (h_{p^m} \Psi)(x) - p \sum_{\nu=0}^{m-1} (D_{p,q} \circ h_{q^\nu p^{m-\nu}} \Phi)(x), \tag{37}$$

$$u_0^{[m]}(p, q) = q^{-\frac{1}{2}m(m-1)t} \zeta_m \left(\prod_{\nu=0}^{m-1} h_{q^\nu p^{m-\nu}} \Phi \right) h_{p^{-m}} u_0, \quad t = \deg(\Phi), \tag{38}$$

where ζ_m is defined by the condition $(u_0^{[m]}(p, q))_0 = 1$.

Proof. Suppose $m = 1$. The form u_0 satisfies (19). Multiplying both sides by Φ and on account of (15), we get

$$D_{p,q}((h_q \Phi)(h_{p^{-1}}(\Phi u_0))) + (\Psi - q^{-1} D_{p^{-1}, q^{-1}}(h_q \Phi)) \Phi u_0 = 0.$$

Then, from (27) we obtain

$$D_{p,q}((h_q \Phi) u_0^{[1]}(p, q)) + (\Psi - q^{-1} D_{p^{-1}, q^{-1}}(h_q \Phi))(h_p(u_0^{[1]}(p, q))) = 0.$$

Applying $h_{p^{-1}}$ to the previous equation and taking into account (7), (10) and the formula

$$h_a(gu) = (h_{a^{-1}}g)(h_a u), \quad g \in \mathcal{P}, \quad u \in \mathcal{P}', \quad a \in \mathbb{C} \setminus \{0\}, \tag{39}$$

we get

$$D_{p,q}(h_{p^{-1}}(h_q \Phi) u_0^{[1]}(p, q)) + p(h_p \Psi - D_{p,q} \Phi) u_0^{[1]}(p, q) = 0.$$

Therefore (35) – (38) are valid for $m = 1$. By induction, we can easily obtain the general case. \square

PROPOSITION 2.4. Let $\{P_n\}_{n \geq 0}$ be orthogonal with respect to u_0 . The form u_0 is a $D_{p,q}$ -classical if and only if there exist two polynomials Φ and Ψ with $\deg(\Phi) \leq 2$, $\deg(\Psi) = 1$ and a sequence $\{\lambda_n\}_{n \geq 0}$, $\lambda_n \neq 0$, $n \geq 0$ such that

$$\begin{aligned} \Phi(x)(D_{p,q} \circ D_{p^{-1}, q^{-1}} P_{n+1})(x) - p^{-1} \Psi(x)(h_p \circ D_{p^{-1}, q^{-1}} P_{n+1})(x) \\ = \lambda_n P_{n+1}(x), \quad n \geq 0. \end{aligned} \tag{40}$$

Proof. The condition is necessary. Then u_0 fulfils (19). By Euclidean division, we get for $n \geq 0$

$$\begin{aligned} \Phi(x)(D_{p,q} \circ D_{p^{-1}, q^{-1}} P_{n+1})(x) - p^{-1} \Psi(x)(h_p \circ D_{p^{-1}, q^{-1}} P_{n+1})(x) \\ = \lambda_n P_{n+1}(x) + \sum_{\nu=0}^n \theta_{n,\nu} P_\nu(x). \end{aligned} \tag{41}$$

From the assumption, one has $\lambda_n \neq 0$ and from (41), we have for $0 \leq m \leq n$

$$\langle u_0, (\Phi(D_{p,q} \circ D_{p^{-1}, q^{-1}}) P_{n+1} - p^{-1} \Psi(h_p \circ D_{p^{-1}, q^{-1}}) P_{n+1}) P_m \rangle = \theta_{n,m} \langle u_0, P_m^2 \rangle.$$

But,

$$\begin{aligned} \langle u_0, (\Phi(D_{p,q} \circ D_{p^{-1}, q^{-1}}) P_{n+1}) P_m \rangle \\ = \langle h_{p^{-1}}(\Phi u_0), h_p((D_{p,q} \circ D_{p^{-1}, q^{-1}}) P_{n+1}) h_p P_m \rangle. \end{aligned}$$

Then, from (7) we get

$$\begin{aligned} \langle u_0, (\Phi(D_{p,q} \circ D_{p^{-1},q^{-1}}P_{n+1}))P_m \rangle \\ = p^{-1} \langle h_{p^{-1}}(\Phi u_0), D_{p,q}((h_p \circ D_{p^{-1},q^{-1}}P_{n+1}))h_p P_m \rangle, \end{aligned}$$

what implies from (5) and (7) – (8)

$$\begin{aligned} \langle u_0, (\Phi(D_{p,q} \circ D_{p^{-1},q^{-1}}P_{n+1}))P_m \rangle \\ = -p^{-1} \{ \langle D_{p,q}(h_{p^{-1}}(\Phi u_0)), ((h_p \circ D_{p^{-1},q^{-1}}P_{n+1}))P_m \rangle \\ + \langle h_{p^{-1}}(\Phi u_0), (D_{p,q}P_{n+1})(D_{p,q}P_m) \rangle \}. \end{aligned}$$

Therefore, from (19) we have

$$-p^{-1} \langle h_{p^{-1}}(\Phi u_0), (D_{p,q}P_{n+1})(D_{p,q}P_m) \rangle = \theta_{n,m} \langle u_0, P_m^2 \rangle, \quad 0 \leq m \leq n.$$

Hence $\theta_{n,m} = 0, 0 \leq m \leq n$, since the sequence $\{P_n^{[1]}(\cdot, p, q)\}_{n \geq 0}$ is orthogonal with respect to $h_{p^{-1}}(\Phi u_0)$. Here each P_{n+1} fulfils (40).

Conversely, let $\{P_n\}_{n \geq 0}$ be orthogonal with respect to u_0 and such that P_{n+1} fulfils (40). Then, we have

$$\langle u_0, \Phi(D_{p,q} \circ D_{p^{-1},q^{-1}}P_{n+1}) - p^{-1}\Psi(h_p \circ D_{p^{-1},q^{-1}}P_{n+1}) \rangle = 0, \quad n \geq 0,$$

or,

$$\langle D_{p,q}(h_{p^{-1}}\Phi u_0) + \Psi u_0, (h_p \circ D_{p^{-1},q^{-1}}P_{n+1}) \rangle = 0, \quad n \geq 0,$$

what implies

$$\langle D_{p^{-1},q^{-1}}(D_{p,q}(h_{p^{-1}}\Phi u_0) + \Psi u_0), h_p P_{n+1} \rangle = 0, \quad n \geq 0.$$

Hence,

$$D_{p^{-1},q^{-1}}(D_{p,q}(h_{p^{-1}}\Phi u_0) + \Psi u_0) = 0.$$

Thus, u_0 verifies (19) and $\{P_n\}_{n \geq 0}$ is $D_{p,q}$ -classical sequence. \square

COROLLARY 2.5. [12] *Let $\{P_n\}_{n \geq 0}$ be orthogonal with respect to u_0 . The form u_0 is a $D_{p,q}$ -classical if and only if there exist two polynomials σ and τ with $\deg(\sigma) \leq 2, \deg(\tau) = 1$ and a sequence $\{\varrho_n\}_{n \geq 0}, \varrho_n \neq 0, n \geq 0$ such that*

$$\sigma(x)(D_{p,q}^2 P_{n+1})(x) + \tau(x)(h_p \circ D_{p,q} P_{n+1})(x) = \varrho_n (h_{pq} P_{n+1})(x), \quad n \geq 0,$$

with

$$\sigma(x) = (pq)^{-t} \Phi(pqx), \quad \tau(x) = -q(pq)^{-t} \Psi(pqx), \quad \varrho_n = (pq)^{-t} \lambda_n.$$

Proof. Taking into account the relation (8), the equation (40) is reduced to

$$\begin{aligned} \Phi(x)(D_{p,q} \circ h_{p^{-1}q^{-1}} \circ D_{p,q} P_{n+1})(x) - p^{-1} \Psi(x)(h_{q^{-1}} \circ D_{p,q} P_{n+1})(x) \\ = \lambda_n P_{n+1}(x), \quad n \geq 0. \end{aligned}$$

Then, from (7) the last equation becomes (for $n \geq 0$)

$$p^{-1}q^{-1} \Phi(x)(h_{p^{-1}q^{-1}} \circ D_{p,q}^2 P_{n+1})(x) - p^{-1} \Psi(x)(h_{q^{-1}} \circ D_{p,q} P_{n+1})(x) = \lambda_n P_{n+1}(x).$$

What implies

$$\begin{aligned} h_{p^{-1}q^{-1}} \{ (h_{pq} \Phi)(x)(D_{p,q}^2 P_{n+1})(x) - q(h_{pq} \Psi)(x)(h_p \circ D_{p,q} P_{n+1})(x) \} \\ = \lambda_n P_{n+1}(x), \quad n \geq 0. \end{aligned}$$

Hence, the desired result. \square

LEMMA 2.6. Consider the sequence $\{\tilde{P}_n\}_{n \geq 0}$ obtained by shifting P_n i.e. $\tilde{P}_n(x) = a^{-n}P_n(ax) = a^{-n}(h_a P_n)(x)$, $n \geq 0$, $a \neq 0$. If u_0 satisfies (19), then $\tilde{u}_0 = h_{a^{-1}}u_0$ fulfils the equation

$$D_{p,q}(h_{p^{-1}}(\tilde{\Phi}\tilde{u}_0)) + \tilde{\Psi}\tilde{u}_0 = 0, \tag{42}$$

where $\tilde{\Phi}(x) = a^{-t}\Phi(ax)$, $\tilde{\Psi}(x) = a^{1-t}\Psi(ax)$, $t = \deg(\Phi)$.

Proof. From (10) and (39), we have

$$\begin{aligned} D_{p,q}(h_{p^{-1}}(\Phi u_0)) &= D_{p,q}(h_{p^{-1}}(\Phi(h_a \tilde{u}_0))) \\ &= a^{-1}h_a(D_{p,q}(h_{p^{-1}}(\Phi(ax)\tilde{u}_0))). \end{aligned}$$

Further

$$\begin{aligned} \Psi u_0 &= \Psi(h_a \tilde{u}_0) \\ &= h_a(\Psi(ax)\tilde{u}_0). \end{aligned}$$

Then, the equation (19) becomes

$$h_a(D_{p,q}(h_{p^{-1}}(\Phi(ax)\tilde{u}_0)) + \Psi(ax)\tilde{u}_0) = 0.$$

Hence, the desired result. \square

The following result allows us to characterize the $D_{p,q}$ -classical sequences through the so-called Rodrigues formula. See [1, 9, 11, 13, 16, 19].

PROPOSITION 2.7. The orthogonal sequence $\{P_n\}_{n \geq 0}$ is $D_{p,q}$ -classical if and only if there exist a monic polynomial Φ , $\deg(\Phi) \leq 2$ and a sequence $\{\mathcal{V}_n\}_{n \geq 0}$, $\mathcal{V}_n \neq 0$, $n \geq 0$ such that

$$P_n u_0 = \mathcal{V}_n D_{p,q}^n \left(\left(\prod_{v=0}^{n-1} h_{q^v p^{n-v}} \Phi \right) h_{p^{-n}} u_0 \right), \quad n \geq 0 \tag{43}$$

with $\prod_{v=0}^{-1} = 1$.

Proof. Necessity. Consider $\langle D_{p,q}^n u_0^{[n]}(p, q), P_m \rangle = (-1)^n \langle u_0^{[n]}(p, q), D_{p,q}^n P_m \rangle$, $n, m \geq 0$. For $0 \leq m \leq n-1$, $n \geq 1$, we have $D_{p,q}^n P_m = 0$. For $m \geq n$, put $m = n + \mu$, $\mu \geq 0$. Then

$$\langle u_0^{[n]}(p, q), D_{p,q}^n P_{n+\mu} \rangle = \prod_{\mu=1}^n [\mu + v] \langle u_0^{[n]}(p, q), P_\mu^{[n]}(\cdot, p, q) \rangle = [n]! \delta_{0,\mu},$$

where $[0]! := 1$, $[n]! := \prod_{v=1}^n [v]$, $n \geq 1$. Consequently, we have

$$D_{p,q}^n u_0^{[n]}(p, q) = (-1)^n [n]! u_n, \quad n \geq 0.$$

But, from the assumption $u_n = (\langle u_0, P_n^2 \rangle)^{-1} P_n u_0$, $n \geq 0$ so that, in accordance with (38), we obtain (43) where

$$\mathcal{V}_n = (-1)^n q^{-\frac{1}{2}(n-1)nt} \zeta_n \frac{\langle u_0, P_n^2 \rangle}{[n]!}, \quad n \geq 0. \tag{44}$$

Sufficiency. Making $n = 1$ in (43), we get

$$P_1 u_0 = \mathcal{V}_1 D_{p,q} (h_{p^{-1}}(\Phi u_0)) = -\mathcal{V}_1 \Psi u_0. \tag{45}$$

Therefore, the form u_0 is $D_{p,q}$ -classical, since it is regular. \square

The Rodrigues formula can serve for describing the $D_{p,q}$ -classical sequences which are completely determined by the knowledge of the sequences $\{\beta_n\}_{n \geq 0}$ and $\{\gamma_{n+1}\}_{n \geq 0}$. It doubles the shortest way for obtaining them. Indeed, on account of (43), the recurrence relation (4) is equivalent to

$$\begin{aligned} \mathcal{V}_{n+2} D_{p,q}^{n+2} \left(\left(\prod_{v=0}^{n+1} h_{q^v p^{n+2-v}} \Phi \right) h_{p^{-n-2}} u_0 \right) \\ = \mathcal{V}_{n+1} (x - \beta_{n+1}) D_{p,q}^{n+1} \left(\left(\prod_{v=0}^n h_{q^v p^{n+1-v}} \Phi \right) h_{p^{-n-1}} u_0 \right) \\ - \mathcal{V}_n \gamma_{n+1} D_{p,q}^n \left(\left(\prod_{v=0}^{n-1} h_{q^v p^{n-v}} \Phi \right) h_{p^{-n}} u_0 \right), \quad n \geq 0. \end{aligned} \tag{46}$$

PROPOSITION 2.8. *The sequences $\{\mathcal{V}_n\}_{n \geq 0}$, $\{\beta_n\}_{n \geq 0}$ and $\{\gamma_{n+1}\}_{n \geq 0}$ respectively fulfil the equations*

$$\begin{aligned} p \mathcal{V}_{n+2} \{p^{2n+1} \mathcal{V}_1^{-1} + \frac{1}{2} \Phi''(0)[2n+2]\} \{p^{2n} \mathcal{V}_1^{-1} + \frac{1}{2} \Phi''(0)[2n+1]\} \\ - q^{n+1} p^{n+1} \mathcal{V}_{n+1} \{p^{n-1} \mathcal{V}_1^{-1} + \frac{1}{2} \Phi''(0)[n]\} = 0, \quad n \geq 0, \end{aligned} \tag{47}$$

$$\begin{aligned} \beta_{n+1} = \frac{1}{p^{2n} \mathcal{V}_1^{-1} + \frac{1}{2} \Phi''(0)[2n]} \{ p \frac{\mathcal{V}_{n+2}}{\mathcal{V}_{n+1}} \{p^n \mathcal{V}_1^{-1} \beta_0 - \Phi'(0)[n+1]\} \{p^{2n} \mathcal{V}_1^{-1} (1 + pq^{-1}) \\ + \frac{1}{2} \Phi''(0)(p[2n] + q^{-1}[2n+2])\} - p^n q^n \mathcal{V}_1^{-1} \beta_0 \}, \quad n \geq 0, \end{aligned} \tag{48}$$

$$\begin{aligned} \mathcal{V}_n \gamma_{n+1} = \mathcal{V}_{n+1} \{ \beta_{n+1} \{p^n \mathcal{V}_1^{-1} \beta_0 - p \Phi'(0)[n]\} - p \Phi(0)[n] \} \\ - p \mathcal{V}_{n+2} \{ \Phi'(0)[n+1] - p^n \mathcal{V}_1^{-1} \beta_0 \} \{ p \Phi'(0)[n] - p^n \mathcal{V}_1^{-1} \beta_0 \} \\ + q^{-1} \Phi(0) \{ p^{2n+1} \mathcal{V}_1^{-1} + \frac{1}{2} \Phi''(0)[2n+2] \}, \quad n \geq 0. \end{aligned} \tag{49}$$

For the proof we need the following lemmas.

LEMMA 2.9. *For any $a, b \in \mathbb{C}$ and $u \in \mathcal{P}'$, we have*

$$(ax + b) D_{p,q}^n u = D_{p,q}^n ((aq^n x + b)u) - a[n] D_{p,q}^{n-1} \circ h_p u, \quad n \geq 1. \tag{50}$$

Proof. It is easy to prove this Lemma by induction on account of (15). \square

LEMMA 2.10. *We have for $n \geq 0$*

$$D_{p^{-1},q^{-1}} \left(\prod_{v=0}^n (h_{q^v p^{n+1-v}} \Phi) \right) = \left(\prod_{v=0}^{n-1} (h_{q^v p^{n-v}} \Phi) \right) \sum_{v=0}^n (D_{p^{-1},q^{-1}} \circ h_{q^v p^{n+1-v}}) \Phi. \tag{51}$$

Proof. We proceed by induction. For $n = 1$, we get from (5)

$$(D_{p^{-1},q^{-1}}(h_{p^2} \Phi h_{pq} \Phi))(x) = (h_p \Phi)(x) (D_{p^{-1},q^{-1}}(h_{p^2} \Phi) + D_{p^{-1},q^{-1}}(h_{pq} \Phi))(x).$$

We assume (51) for $0 \leq m \leq n$. Therefore, according to (5), (7) and (51), we have

$$\begin{aligned}
 & D_{p^{-1},q^{-1}}\left(\prod_{v=0}^{n+1}(h_{q^v p^{n+2-v}}\Phi)\right) \\
 &= D_{p^{-1},q^{-1}} \circ h_p \left\{ \left(\prod_{v=0}^n (h_{q^v p^{n+1-v}}\Phi) \right) (h_{q^{n+1}}\Phi) \right\} \\
 &= p \left\{ h_p \circ D_{p^{-1},q^{-1}} \left\{ \left(\prod_{v=0}^n (h_{q^v p^{n+1-v}}\Phi) \right) (h_{q^{n+1}}\Phi) \right\} \right\} \\
 &= p \left\{ h_p \left\{ (h_{q^n}\Phi) D_{p^{-1},q^{-1}} \prod_{v=0}^n (h_{q^v p^{n+1-v}}\Phi) \right\} \right. \\
 &\quad \left. + h_{p^{-1}} \left(\prod_{v=0}^n (h_{q^v p^{n+1-v}}\Phi) \right) (D_{p^{-1},q^{-1}} \circ h_{q^{n+1}})\Phi \right\} \\
 &= p \left\{ h_p \left\{ (h_{q^n}\Phi) \left(\prod_{v=0}^{n-1} (h_{q^v p^{n-v}}\Phi) \right) \sum_{v=0}^n (D_{p^{-1},q^{-1}} \circ h_{q^v p^{n+1-v}}) \Phi \right\} \right. \\
 &\quad \left. + h_{p^{-1}} \left(\prod_{v=0}^n (h_{q^v p^{n+1-v}}\Phi) \right) (D_{p^{-1},q^{-1}} \circ h_{q^{n+1}})\Phi \right\} \\
 &= \left(\prod_{v=0}^n (h_{q^v p^{n+1-v}}\Phi) \right) \sum_{v=0}^{n+1} (D_{p^{-1},q^{-1}} \circ h_{q^v p^{n+2-v}}) \Phi .
 \end{aligned}$$

Hence, the desired result (51). \square

Proof. (of Proposition 2.8) The proof will be carried out in three steps.

First step. From (50) we may write

$$\begin{aligned}
 & D_{p,q}^{n+1} \left\{ (q^{n+1}x - \beta_{n+1}) \left(\prod_{v=0}^n h_{q^v p^{n+1-v}}\Phi \right) h_{p^{-n-1}}u_0 \right\} \\
 &= (x - \beta_{n+1}) D_{p,q}^{n+1} \left\{ \left(\prod_{v=0}^n h_{q^v p^{n+1-v}}\Phi \right) h_{p^{-n-1}}u_0 \right\} \\
 &\quad + [n + 1] D_{p,q}^n \left\{ \left(\prod_{v=0}^n h_{q^v p^{n-v}}\Phi \right) h_{p^{-n}}u_0 \right\}, \quad n \geq 0 .
 \end{aligned} \tag{52}$$

Then, (46) becomes

$$\begin{aligned}
 & D_{p,q}^n \left\{ \mathcal{V}_{n+2} D_{p,q}^2 \left(\left(\prod_{v=0}^{n+1} h_{q^v p^{n+2-v}}\Phi \right) h_{p^{-n-2}}u_0 \right) \right. \\
 &\quad \left. - \mathcal{V}_{n+1} D_{p,q} \left((q^{n+1}x - \beta_{n+1}) \left(\prod_{v=0}^n h_{q^v p^{n+1-v}}\Phi \right) h_{p^{-n-1}}u_0 \right) \right. \\
 &\quad \left. + \mathcal{V}_{n+1} [n + 1] \left(\prod_{v=0}^n h_{q^v p^{n-v}}\Phi \right) h_{p^{-n}}u_0 \right. \\
 &\quad \left. + \mathcal{V}_n \gamma_{n+1} \left(\prod_{v=0}^{n-1} h_{q^v p^{n-v}}\Phi \right) h_{p^{-n}}u_0 \right\} = 0, \quad n \geq 0 .
 \end{aligned}$$

Hence, the next result

$$\begin{aligned}
 &D_{p,q}\left\{\mathcal{V}_{n+2}D_{p,q}\left(\prod_{v=0}^{n+1}h_{q^v p^{n+2-v}}\Phi\right)h_{p^{-n-2}}u_0\right\} \\
 &\quad -\mathcal{V}_{n+1}(q^{n+1}x - \beta_{n+1})\left(\prod_{v=0}^n h_{q^v p^{n+1-v}}\Phi\right)h_{p^{-n-1}}u_0\} \\
 &\quad +\mathcal{V}_{n+1}[n + 1]\left(\prod_{v=0}^n h_{q^v p^{n-v}}\Phi\right)h_{p^{-n}}u_0 \\
 &\quad +\mathcal{V}_n\gamma_{n+1}\left(\prod_{v=0}^{n-1} h_{q^v p^{n-v}}\Phi\right)h_{p^{-n}}u_0 = 0, \quad n \geq 0.
 \end{aligned} \tag{53}$$

Second step. We may write

$$\begin{aligned}
 &D_{p,q}\left\{\prod_{v=0}^{n+1}(h_{q^v p^{n+2-v}}\Phi)h_{p^{-n-2}}u_0\right\} \\
 &= D_{p,q}\left\{h_{pq}\left(\prod_{v=0}^n h_{q^v p^{n-v}}\Phi\right)h_{p^{-n-2}}(\Phi u_0)\right\} \\
 &= \left(\prod_{v=0}^n h_{q^v p^{n+1-v}}\Phi D_{p,q}(h_{p^{-n-2}}(\Phi u_0))\right) \\
 &\quad +q^{-1}D_{p^{-1},q^{-1}}\left\{h_{pq}\left(\prod_{v=0}^n h_{q^v p^{n-v}}\Phi\right)\right\}h_{p^{-n-1}}(\Phi u_0) \text{ from (15)} \\
 &= \left(\prod_{v=0}^n h_{q^v p^{n+1-v}}\Phi\right)D_{p,q}(h_{p^{-n-2}}(\Phi u_0)) \\
 &\quad +pD_{p,q}\left\{\left(\prod_{v=0}^n h_{q^v p^{n-v}}\Phi\right)\right\}h_{p^{-n-1}}(\Phi u_0) \text{ from (6)} \\
 &= p^{n+1}\left\{\left(\prod_{v=0}^n h_{q^v p^{n+1-v}}\Phi\right)\right\}\left\{h_{p^{-n-1}}(D_{p,q}(h_{p^{-1}}\Phi u_0))\right\} \\
 &\quad +pD_{p,q}\left\{\left(\prod_{v=0}^n h_{q^v p^{n-v}}\Phi\right)\right\}h_{p^{-n-1}}(\Phi u_0) \text{ from (10)} \\
 &= p^{n+1}\mathcal{V}_1^{-1}\left\{\left(\prod_{v=0}^n h_{q^v p^{n+1-v}}\Phi\right)\right\}\left\{h_{p^{-n-1}}(P_1 u_0)\right\} \\
 &\quad +pD_{p,q}\left\{\left(\prod_{v=0}^n h_{q^v p^{n-v}}\Phi\right)\right\}h_{p^{-n-1}}(\Phi u_0) \text{ from (43)}.
 \end{aligned}$$

Then, from (53) we obtain

$$\begin{aligned}
 &D_{p,q}(\Omega_n h_{p^{-n-1}}(\Phi u_0)) + \left(\prod_{v=0}^{n-1} h_{q^v p^{n-v}}\Phi\right)\{\mathcal{V}_{n+1}[n + 1](h_{q^n}\Phi) \\
 &\quad +\mathcal{V}_n\gamma_{n+1}\}h_{p^{-n}}u_0 = 0, \quad n \geq 0,
 \end{aligned} \tag{54}$$

with

$$\begin{aligned} \Omega_n &= \mathcal{V}_{n+2} \left\{ p^{n+1} \mathcal{V}_1^{-1} (h_{p^{n+1}} P_1) \left(\prod_{v=0}^{n-1} h_{q^v p^{n-v}} \Phi \right) \right. \\ &\quad \left. + p D_{p,q} \left(\prod_{v=0}^n h_{q^v p^{n-v}} \Phi \right) \right\} \\ &\quad - \mathcal{V}_{n+1} (q^{n+1} x - \beta_{n+1}) \left(\prod_{v=0}^{n-1} h_{q^v p^{n-v}} \Phi \right). \end{aligned} \tag{55}$$

Further, in accordance with (10), (15) and (43), we get

$$\begin{aligned} D_{p,q} (\Omega_n h_{p^{-n}} (\Phi u_0)) &= (h_{q^{-1}} \Omega_n) D_{p,q} (h_{p^{-n}} (\Phi u_0)) \\ &\quad + q^{-1} (D_{p^{-1}, q^{-1}} \Omega_n) h_{p^{-n}} (\Phi u_0) \\ &= p^n \mathcal{V}_1^{-1} (h_{p^n} P_1) (h_{q^{-1}} \Omega_n) (h_{p^{-n}} u_0) \\ &\quad + q^{-1} (D_{p^{-1}, q^{-1}} \Omega_n) (h_{p^n} \Phi) (h_{p^{-n}} u_0). \end{aligned}$$

Since $h_{p^{-n}} u_0$ is regular and taking into account the last equation, (54) and the Lemma 2.2, we can deduce

$$\begin{aligned} p^n \mathcal{V}_1^{-1} (h_{p^n} P_1) (h_{q^{-1}} \Omega_n) + q^{-1} (D_{p^{-1}, q^{-1}} \Omega_n) (h_{p^n} \Phi) \\ + \left(\prod_{v=0}^{n-1} h_{q^v p^{n-v}} \Phi \right) \{ \mathcal{V}_{n+1} [n + 1] (h_{q^n} \Phi) + \mathcal{V}_n \gamma_{n+1} \} = 0, \quad n \geq 0. \end{aligned} \tag{56}$$

Third step. From (7) – (8) and (55), we have

$$\begin{aligned} h_{q^{-1}} (\Omega_n) &= \mathcal{V}_{n+2} \left\{ p^{n+1} \mathcal{V}_1^{-1} (h_{q^{-1} p^{n+1}} P_1) (x) \left(\prod_{v=0}^{n-1} (h_{q^v p^{n-v}} \Phi) (x) \right) \right. \\ &\quad \left. + D_{p^{-1}, q^{-1}} \left(\prod_{v=0}^n (h_{q^v p^{n+1-v}} \Phi) (x) \right) \right\} \\ &\quad - \mathcal{V}_{n+1} (q^n x - \beta_{n+1}) \left(\prod_{v=0}^{n-1} (h_{q^v p^{n-v}} \Phi) (x) \right), \quad n \geq 0. \end{aligned} \tag{57}$$

On account of (51), the relation (57) becomes

$$\begin{aligned} (h_{q^{-1}} \Omega_n) (x) &= \left(\prod_{v=0}^{n-1} (h_{q^v p^{n-v}} \Phi) (x) \right) \{ \mathcal{V}_{n+2} \{ p^{n+1} \mathcal{V}_1^{-1} (h_{q^{-1} p^{n+1}} P_1) (x) \} \\ &\quad + \sum_{v=0}^n (D_{p^{-1}, q^{-1}} \circ h_{q^v p^{n+1-v}} \Phi) (x) \} - \mathcal{V}_{n+1} (q^n x - \beta_{n+1}) \}, \quad n \geq 0. \end{aligned} \tag{58}$$

Hence,

$$(h_{p^{n+1}} \Phi) (x) (\Omega_n) (x) = \left(\prod_{v=0}^n (h_{q^v p^{n+1-v}} \Phi) (x) \right) \Lambda_n (x), \quad n \geq 0,$$

with

$$\begin{aligned} \Lambda_n (x) &= \mathcal{V}_{n+2} \left\{ p^{n+1} \mathcal{V}_1^{-1} (h_{p^{n+1}} P_1) (x) + p \sum_{v=0}^n (D_{p,q} \circ h_{q^v p^{n-v}} \Phi) (x) \right\} \\ &\quad - \mathcal{V}_{n+1} (q^{n+1} x - \beta_{n+1}), \quad n \geq 0. \end{aligned}$$

According to (5), this yields for $n \geq 0$

$$\begin{aligned} D_{p^{-1},q^{-1}}\left((h_{p^{n+1}}\Phi)(x)\Omega_n(x)\right) &= h_{q^{-1}}(\Omega_n)(x)D_{p^{-1},q^{-1}}\left(h_{p^{n+1}}\Phi\right)(x) \\ &\quad + (h_{p^n}\Phi)(x)D_{p^{-1},q^{-1}}(\Omega_n)(x) , \\ D_{p^{-1},q^{-1}}\left\{\left(\prod_{v=0}^n (h_{q^v p^{n+1-v}}\Phi)(x)\right)\Lambda_n(x)\right\} \\ &= \left(\prod_{v=0}^n (h_{q^v p^{n-v}}\Phi)(x)\right)D_{p^{-1},q^{-1}}(\Lambda_n)(x) \\ &\quad + (h_{q^{-1}}\Lambda_n)(x)D_{p^{-1},q^{-1}}\left(\prod_{v=0}^n (h_{q^v p^{n+1-v}}\Phi)(x)\right) . \end{aligned}$$

Comparing and in accordance with (51) and (58), we can deduce

$$\begin{aligned} (h_{p^n}\Phi)(x)D_{p^{-1},q^{-1}}\Omega_n(x) &= \left(\prod_{v=0}^{n-1} (h_{q^v p^{n-v}}\Phi)(x)\right)\{(h_{q^n}\Phi)(x)D_{p^{-1},q^{-1}}\Lambda_n(x) \\ &\quad + (h_{q^{-1}}\Lambda_n)(x)\sum_{v=1}^n (D_{p^{-1},q^{-1}} \circ h_{q^v p^{n+1-v}}\Phi)(x)\} , \quad n \geq 0 . \end{aligned}$$

Taking into account of (for $n \geq 0$)

$$\begin{aligned} (h_{q^{-1}}\Lambda_n)(x) &= \mathcal{V}_{n+2}\{p^{n+1}\mathcal{V}_1^{-1}(h_{q^{-1}p^{n+1}}P_1)(x) \\ &\quad + \sum_{v=0}^n (D_{p^{-1},q^{-1}} \circ h_{q^v p^{n+1-v}}\Phi)(x)\} - \mathcal{V}_{n+1}(q^n x - \beta_{n+1}) , \\ D_{p^{-1},q^{-1}}\Lambda_n(x) &= \mathcal{V}_{n+2}\{p^{2n+2}\mathcal{V}_1^{-1} + p \sum_{v=0}^n (D_{p^{-1},q^{-1}} \circ D_{p,q} \circ h_{q^v p^{n-v}}\Phi)(x)\} - q^{n+1}\mathcal{V}_{n+1} , \end{aligned}$$

the relation (56) becomes

$$\begin{aligned} &\mathcal{V}_n \gamma_{n+1} + (h_{q^n}\Phi)(x)\{pq^{-1}\mathcal{V}_{n+2}\sum_{v=0}^n (D_{p^{-1},q^{-1}} \circ D_{p,q} \circ h_{q^v p^{n-v}}\Phi)(x) \\ &\quad + p^{2n+1}\mathcal{V}_1^{-1}\} + p\mathcal{V}_{n+1}[n] + \{p^n\mathcal{V}_1^{-1}(h_{p^n}P_1)(x) \\ &\quad + q^{-1}\sum_{v=1}^n (D_{p^{-1},q^{-1}} \circ h_{q^v p^{n+1-v}}\Phi)(x)\}\{\mathcal{V}_{n+2}\{p^{n+1}\mathcal{V}_1^{-1}(h_{q^{-1}p^{n+1}}P_1)(x) \\ &\quad + \sum_{v=0}^n (D_{p^{-1},q^{-1}} \circ h_{q^v p^{n+1-v}}\Phi)(x)\} - \mathcal{V}_{n+1}(q^n x - \beta_{n+1})\} = 0 , \quad n \geq 0 . \end{aligned} \tag{59}$$

Lastly, writing $\Phi(x) = \frac{1}{2}\Phi''(0)x^2 + \Phi'(0)x + \Phi(0)$ and with

$$\begin{aligned} q^{-1}\sum_{v=1}^n (D_{p^{-1},q^{-1}} \circ h_{q^v p^{n+1-v}}\Phi)(x) &= p\left(\frac{1}{2}\Phi''(0)[2n]x + \Phi'(0)[n]\right) , \quad n \geq 0 , \\ \sum_{v=0}^n (D_{p^{-1},q^{-1}} \circ h_{q^v p^{n+1-v}}\Phi)(x) &= p\left(\frac{q^{-1}}{2}\Phi''(0)[2n+2]x + \Phi'(0)[n+1]\right) , \quad n \geq 0 , \\ \sum_{v=0}^n (D_{p^{-1},q^{-1}} \circ D_{p,q} \circ h_{q^v p^{n-v}}\Phi)(x) &= \frac{1}{2}\Phi''(0)[2n+2] , \quad n \geq 0 , \end{aligned}$$

an easy computation leads to (47) – (49). \square

COROLLARY 2.11. [18] *The sequences $\{\beta_n\}_{n \geq 0}$ and $\{\gamma_{n+1}\}_{n \geq 0}$ of the three-term recurrence relation (4) are explicitly given by*

$$\begin{aligned} \beta_n &= \omega_{1,n} - \omega_{1,n+1}, \quad n \geq 0, \\ \gamma_{n+1} &= \omega_{2,n} - \omega_{2,n+1} - \beta_{n+1}\omega_{1,n+1}, \quad n \geq 0, \end{aligned} \tag{60}$$

where

$$\begin{aligned} \omega_{1,n} &= -[n] \frac{B_{n-1}}{A_{2n-2}}, \quad n \geq 0, \\ \omega_{2,n} &= -[n] \frac{pq\omega_{1,n+1}B_{n-1} - \Phi(0)[n+1]}{(p+q)A_{2n-1}}, \quad n \geq 0, \\ A_n &= p^{n-1}\mathcal{V}_1^{-1} + \frac{1}{2}\Phi''(0)[n], \quad n \geq 0, \\ B_n &= p^{n-1}\mathcal{V}_1^{-1}\beta_0 - \Phi'(0)[n], \quad n \geq 0. \end{aligned} \tag{61}$$

Proof. From (47), we have

$$\frac{\mathcal{V}_{n+1}}{\mathcal{V}_n} = q^n p^{n-1} \frac{A_{n-1}}{A_{2n}A_{2n-1}}, \quad n \geq 0.$$

Then, from the previous equation, the relations (48) and (49) become

$$\begin{aligned} \beta_n &= q^{n-1}p^{n-1} \frac{(p+q)A_{n-1}B_n}{A_{2n}A_{2n-2}} - q^{n-1}p^{n-2} \frac{\mathcal{V}_1^{-1}\beta_0}{A_{2n-2}}, \quad n \geq 0, \\ \gamma_{n+1} &= q^n p^n \frac{A_{n-1}B_n\beta_{n+1}}{A_{2n}A_{2n-1}} - q^n p^n \frac{A_{n-1}[n]}{A_{2n-1}A_{2n}} \Phi(0) \\ &\quad - q^{2n+1}p^{2n+1} \frac{A_n A_{n-1} B_n \beta_{n+1}}{A_{2n-1}A_{2n}A_{2n+1}A_{2n+2}} - q^{2n}p^{2n} \frac{A_{n-1}A_n}{A_{2n-1}A_{2n}A_{2n+1}} \Phi(0), \quad n \geq 0. \end{aligned}$$

After some straightforward calculation, we obtain

$$\begin{aligned} q^{n-1}p^{n-1} \frac{(p+q)A_{n-1}B_n}{A_{2n}A_{2n-2}} &= B_n \left\{ \frac{[n+1]}{A_{2n}} - \frac{[n-1]}{A_{2n-2}} \right\}, \\ q^n p^n \frac{A_{n-1}B_n\beta_{n+1}}{A_{2n}A_{2n-1}} &= [n] \frac{B_n w_{1,n+2}}{A_{2n-1}} - [n] \frac{B_n w_{1,n+1}}{A_{2n-1}} - \beta_{n+1} w_{1,n+1}, \\ q^{2n+1}p^{2n+1} \frac{A_n A_{n-1} B_n \beta_{n+1}}{A_{2n-1}A_{2n}A_{2n+1}A_{2n+2}} &= [n] \frac{B_n w_{1,n+2}}{A_{2n-1}} - pq[n+1] \frac{B_n w_{1,n+2}}{(p+q)A_{2n+1}} - [n] \frac{B_{n+1} w_{1,n+1}}{(p+q)A_{2n-1}}, \\ q^{2n}p^{2n} \frac{A_{n-1}A_n}{A_{2n-1}A_{2n}A_{2n+1}} &= \frac{[n+1][n+2]}{(p+q)A_{2n+1}} + \frac{pq[n][n-1]}{(p+q)A_{2n-1}} - \frac{[n][n+1]}{A_{2n}}, \\ q^n p^n \frac{A_{n-1}}{A_{2n-1}A_{2n}} &= \frac{[n+1]}{A_{2n}} - \frac{[n]}{A_{2n-1}}. \end{aligned}$$

Hence, the desired result (60). \square

REMARK 2. (i) If $\Phi''(0) = 0$, then from (47) – (49), we get

$$\begin{aligned} \mathcal{V}_n &= \mathcal{V}_1^n q^{\frac{n(n-1)}{2}} p^{n(n-1)}, \quad n \geq 0, \\ \beta_n &= \frac{q^n}{p^n} \beta_0 - \frac{q^n}{p^{2n-1}} (1 + pq^{-1}) \mathcal{V}_1 \Phi'(0)[n], \quad n \geq 0, \\ \gamma_{n+1} &= \frac{q^n}{p^{2n}} \mathcal{V}_1 [n+1] \left\{ \frac{q^n}{p^{2n-1}} \mathcal{V}_1 (\Phi'(0))^2 - \frac{q^n}{p^n} \beta_0 \Phi'(0) - \Phi(0) \right\}, \quad n \geq 0. \end{aligned} \tag{62}$$

(ii) If $\Phi(x) = (x - c)(x - d)$, then from (47) – (49), we obtain

$$\begin{aligned} \mathcal{V}_n &= \frac{q^{\frac{n(n-1)}{2}}}{p^{\frac{n(n+1)}{2}}} \frac{\Gamma(p^{-1}\mathcal{V}_1^{-1} + p^{2-n}[n-1])}{\Gamma(p^{-1}\mathcal{V}_1^{-1} + p^{2-2n}[2n-1])}, \quad n \geq 0, \\ \beta_n &= \frac{q^{n-1}p^{n-2}R(n,c,d)}{\{p^{2n-3}\mathcal{V}_1^{-1} + [2n-2]\}\{p^{2n-1}\mathcal{V}_1^{-1} + [2n]\}}, \quad n \geq 0, \\ \gamma_{n+1} &= \frac{q^n p^n [n+1] \{p^{n-2}\mathcal{V}_1^{-1} + [n-1]\} C(n,c,d) D(n,c,d)}{\{p^{2n-2}\mathcal{V}_1^{-1} + [2n-1]\} \{p^{2n-1}\mathcal{V}_1^{-1} + [2n]\}^2 \{p^{2n}\mathcal{V}_1^{-1} + [2n+1]\}}, \quad n \geq 0, \end{aligned} \tag{63}$$

where (for $n \geq 0$)

$$\begin{aligned}
 C(n, c, d) &= c(q - p)[n]^2 + \{p^n(c - d) + p^{n-1}(q - p)\beta_0 \mathcal{V}_1^{-1}\}[n] \\
 &\quad + p^{2n-1} \mathcal{V}_1^{-1}(\beta_0 - d), \\
 D(n, c, d) &= -d(q - p)[n]^2 + \{p^n(c - d) - p^{n-1}(q - p)\beta_0 \mathcal{V}_1^{-1}\}[n] \\
 &\quad - p^{2n-1} \mathcal{V}_1^{-1}(\beta_0 - c), \\
 R(n, c, d) &= (p + q)\{p^{n-1} \mathcal{V}_1^{-1} + p[n - 1]\}\{p^{n-1} \mathcal{V}_1^{-1} \beta_0 + (c + d)[n]\} \\
 &\quad - \mathcal{V}_1^{-1} \beta_0 \{p^{2n-1} \mathcal{V}_1^{-1} + [2n]\}.
 \end{aligned}
 \tag{64}$$

4. Examples

Example 1. $\Phi(x) = 1$

With the choice $\mathcal{V}_1 = -(p + q)^{-1}$ and $\beta_0 = 0$, we get from (62) the following canonical case

$$\begin{aligned}
 \beta_n &= 0, \quad \gamma_{n+1} = \frac{q^n}{(p+q)p^{2n}} [n + 1], \quad n \geq 0, \\
 D_{p,q}(h_{p^{-1}}u_0) + (p + q)xu_0 &= 0.
 \end{aligned}$$

We have obtained the (p, q) -Hermite polynomials [5].

On the other hand, from (43) and (62) we have

$$P_n u_0 = (-1)^n (p + q)^{-n} \frac{q^{\frac{n(n-1)}{2}}}{p^{n(n-1)}} D_{p,q}^n (h_{p^{-n}}u_0), \quad n \geq 0.$$

Example 2. $\Phi(x) = x$

With the choice $\mathcal{V}_1 = qd^{-1}$ and $\beta_0 = pqd^{-1}(p - q)^{-1}(1 - p^{\alpha+1}q^{-\alpha-1})$, we obtain from (62) the following canonical case

$$\begin{aligned}
 \beta_n &= d^{-1}(p - q)^{-1}q^n p^{1-2n} \{q^n(p + q) - p^{n+1}(p^\alpha q^{-\alpha} + 1)\}, \\
 \gamma_{n+1} &= d^{-2}(p - q)^{-2}p^{1-4n}q^{2n+1-\alpha}(p^{n+1} - q^{n+1})(p^{n+\alpha+1} - q^{n+\alpha+1}), \\
 D_{p,q}(h_{p^{-1}}(xu_0)) - \{(q^{-1}dx - p(p - q)^{-1}(1 - p^{\alpha+1}q^{-\alpha-1})\}u_0 &= 0.
 \end{aligned}$$

We have obtained the (p, q) -Laguerre polynomials [18].

On the other hand, from (43) and (62) we get

$$P_n u_0 = \frac{q^{n^2}}{d^n p^{\frac{n(n-3)}{2}}} D_{p,q}^n (x^n h_{p^{-n}}u_0), \quad n \geq 0.$$

Example 3. $\Phi(x) = x(x - c)$

With the choice $c = p^2$, $\mathcal{V}_1^{-1} = -\frac{p}{p-q}(1 - p^{\alpha+\beta+2}q^{-\alpha-\beta-2})$ and $\beta_0 = \frac{p^2(1-p^{\beta+1}q^{-\beta-1})}{1-p^{\alpha+\beta+2}q^{-\alpha-\beta-2}}$, we obtain from (63) – (64) the following canonical case

$$\begin{aligned}
 \beta_n &= \frac{p^{n+2}q^{n+\alpha+1}}{(p^{2n+\alpha+\beta} - q^{2n+\alpha+\beta})(p^{2n+\alpha+\beta+2} - q^{2n+\alpha+\beta+2})} \\
 &\quad \times \{(p^\beta + q^\beta)(p^{2n+\alpha+\beta+1} + q^{2n+\alpha+\beta+1}) - (p + q)(p^\alpha + q^\alpha)p^{n+\beta}q^{n+\beta}\}, \\
 \gamma_{n+1} &= p^{2n+\beta+5}q^{2n+2\alpha+\beta+3} \frac{(p^{n+1} - q^{n+1})(p^{n+\alpha+1} - q^{n+\alpha+1})(p^{n+\beta+1} - q^{n+\beta+1})}{(p^{2n+\alpha+\beta+1} - q^{2n+\alpha+\beta+1})(p^{2n+\alpha+\beta+2} - q^{2n+\alpha+\beta+2})^2} \\
 &\quad \times \frac{(p^{n+\alpha+\beta+1} - q^{n+\alpha+\beta+1})}{(p^{2n+\alpha+\beta+3} - q^{2n+\alpha+\beta+3})}, \\
 D_{p,q}(h_{p^{-1}}(x(x - p^2)u_0)) + \frac{p}{p-q}(1 - p^{\alpha+\beta+2}q^{-\alpha-\beta-2})\left(x - \frac{p^2(1-p^{\beta+1}q^{-\beta-1})}{1-p^{\alpha+\beta+2}q^{-\alpha-\beta-2}}\right)u_0 &= 0.
 \end{aligned}$$

We have obtained the (p, q) -shifted Jacobi polynomials [18].

Moreover, from (43) and (63), we have

$$P_n u_0 = (-1)^n q^{n(n-1)} p^{2n} \frac{\Gamma\left((p-q)^{-1}(p^{\alpha+\beta+2}q^{-\alpha-\beta-2}-1)+p^{2-n}[n-1]\right)}{\Gamma\left((p-q)^{-1}(p^{\alpha+\beta+2}q^{-\alpha-\beta-2}-1)+p^{2-2n}[2n-1]\right)} \\ \times D_{p,q}^n \left(x^n (p^{n-2}x, \frac{q}{p})_n \right), \quad n \geq 0,$$

with $(a, q)_0 = 0$, $(a, q)_n = \prod_{v=0}^{n-1} (1 - aq^v)$, $n \geq 1$.

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