

A class of symmetric Laguerre-Hahn Polynomials

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Abstract

We show that if v is a regular Laguerre-Hahn form (linear functional), then the symmetric form u defined by the relation $x\sigma u = -\lambda v$ where σu is the even part of u , is also regular and Laguerre-Hahn form for every complex λ except for a discrete set of numbers depending on v . We give explicitly the recurrence coefficients and the structure relation coefficients of the orthogonal polynomials sequence associated with u and the class of the form u knowing that of v . Finally, we apply our results to the associated form of the first order for the classical polynomials.

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1 Introduction and preliminaries

In many recent papers, different construction processes of Laguerre-Hahn orthogonal polynomials (O.P) grow from well known ones, particularly the associated of classical ones. For instance, we can mention the adjunction of a finite number of Dirac's masses to Laguerre-Hahn forms [1,6,7], the product and the division of a form by a polynomial [3,4,7,10,11].

The whole idea of the following work is to build a new construction process of a Laguerre-Hahn form, which has not yet been treated in the literature of Laguerre-Hahn polynomials. The problem we tackle is as follows:

We study the form u , fulfilling $x\sigma u = -\lambda v$, $\lambda \neq 0$, $(u)_{2n+1} = 0$, where σu is the even part of u and v is a given Laguerre-Hahn form.

This paper is arranged in sections : The first provides a focus on the preliminary results and notations used in the sequel. We will also give the regularity condition and the coefficients of the three-term recurrence relation satisfied by the new family of O.P. In the second , we compute the exact class of the Laguerre-Hahn form obtained by the above modification and the structure relation of the O.P. sequence relatively to the form u will follow. In the final section, we apply our results to some examples. The regular forms found in the examples are Laguerre-Hahn of class $\tilde{s} \in \{2, 3\}$.

Let \mathcal{P} be the vector space of polynomials with coefficients in \mathcal{C} and let \mathcal{P}' be its dual. We denote by $\langle v, f \rangle$ the action of $v \in \mathcal{P}'$ on $f \in \mathcal{P}$. In particular, we denote by $(v)_n := \langle v, x^n \rangle$, $n \geq 0$, the moments of v . For any form v and any polynomial h let $Dv = v'$, hv , δ_c , and $(x-c)^{-1}v$ be the forms defined by: $\langle v', f \rangle := -\langle v, f' \rangle$, $\langle hv, f \rangle := \langle v, hf \rangle$, $\langle \delta_c, f \rangle := f(c)$, and $\langle (x-c)^{-1}v, f \rangle := \langle v, \theta_c f \rangle$ where $(\theta_c f)(x) = \frac{f(x) - f(c)}{x - c}$, $c \in \mathcal{C}$, $f \in \mathcal{P}$.

Then, it is straightforward to prove that for $f \in \mathcal{P}$ and $v \in \mathcal{P}'$, we have

$$(x-c)^{-1}((x-c)v) = v - (v)_0 \delta_c, \quad (1)$$

$$(x-c)((x-c)^{-1}v) = v, \quad (2)$$

$$(fv)' = f'v + fv'. \quad (3)$$

We also define the right-multiplication of a form by a polynomial with

$$(vh)(x) := \left\langle v, \frac{xh(x) - \xi h(\xi)}{x - \xi} \right\rangle = \sum_{m=0}^n \left(\sum_{j=m}^n a_j(v)_{j-m} \right) x^m, \quad h(x) = \sum_{j=0}^n a_j x^j.$$

Next, it is possible to define the product of two forms through

$$\langle uv, f \rangle := \langle u, vf \rangle, \quad u, v \in \mathcal{P}', \quad f \in \mathcal{P}. \quad (4)$$

Let us define the operator $\sigma : \mathcal{P} \rightarrow \mathcal{P}$ by $(\sigma f)(x) := f(x^2)$. Then, we define the even part σv of v by $\langle \sigma v, f \rangle := \langle v, \sigma f \rangle$.

Therefore, we have [9]

$$f(x)(\sigma v) = \sigma(f(x^2)v), \quad (5)$$

$$(\sigma v)_n = (v)_{2n}, \quad n \geq 0. \quad (6)$$

The form v will be called regular if we can associate with it a sequence $\{S_n\}_{n \geq 0}$ ($\deg(S_n) \leq n$) such that

$$\langle v, S_n S_m \rangle = r_n \delta_{n,m}, \quad n, m \geq 0, \quad r_n \neq 0, \quad n \geq 0.$$

Then, $\deg(S_n) = n$, $n \geq 0$, and we can always suppose each S_n monic (i.e. $S_n(x) = x^n + \dots$). The sequence $\{S_n\}_{n \geq 0}$ is said to be orthogonal with respect to v . It is a very well known fact that the sequence $\{S_n\}_{n \geq 0}$ satisfies the recurrence relation (see, for instance, the monograph by Chihara [5])

$$\begin{aligned} S_{n+2}(x) &= (x - \xi_{n+1})S_{n+1}(x) - \rho_{n+1}S_n(x), \quad n \geq 0, \\ S_1(x) &= x - \xi_0, \quad S_0(x) = 1. \end{aligned} \quad (7)$$

with $(\xi_n, \rho_{n+1}) \in \mathcal{C} \times \mathcal{C} - \{0\}$, $n \geq 0$. By convention we set $\rho_0 = (v)_0 = 1$.

In this case, let $\{S_n^{(1)}\}_{n \geq 0}$ be the associated sequence of first kind for the sequence $\{S_n\}_{n \geq 0}$ satisfying the three-term recurrence relation[5]

$$\begin{aligned} S_{n+2}^{(1)}(x) &= (x - \xi_{n+2})S_{n+1}^{(1)}(x) - \rho_{n+2}S_n^{(1)}(x), \quad n \geq 0, \\ S_1^{(1)}(x) &= x - \xi_1, \quad S_0^{(1)}(x) = 1, \quad (S_{-1}^{(1)}(x) = 0). \end{aligned} \quad (8)$$

Also, let $\{S_n(\cdot, \mu)\}_{n \geq 0}$ be co-recursive polynomials for the sequence $\{S_n\}_{n \geq 0}$ satisfying [5]

$$S_n(x, \mu) = S_n(x) - \mu S_{n-1}^{(1)}, \quad n \geq 0. \quad (9)$$

A form v is called symmetric if $(v)_{2n+1} = 0, n \geq 0$. The conditions $(v)_{2n+1} = 0, n \geq 0$ are equivalent to the fact that the corresponding monic orthogonal polynomials sequence $\{S_n\}_{n \geq 0}$ satisfies the recurrence relation (7) with $\xi_n = 0, n \geq 0$ [5,9].

Proposition 1.1 [9] *When the form v is symmetric, then v is regular if and only if σv and $x\sigma v$ are regular.*

Let v be a regular, normalized form (i.e. $(v)_0 = 1$) and $\{S_n\}_{n \geq 0}$ be its corresponding sequence of polynomials. For a $\lambda \in \mathcal{C}^*$, we can define a new symmetric form u as following:

$$(u)_{2n+2} = -\lambda(v)_n, \quad (u)_{2n+1} = 0, \quad (u)_0 = 1, \quad n \geq 0. \quad (10)$$

Equivalently,

$$x\sigma u = -\lambda v, \quad \sigma(xu) = 0. \quad (11)$$

From (1) and (11), we have

$$\sigma u = -\lambda x^{-1}v + \delta_0. \quad (12)$$

Proposition 1.2 *The form u is regular if and only if $\lambda \neq \lambda_n, n \geq 0$ where $\lambda_n = \frac{S_n(0)}{S_{n-1}^{(1)}(0)}$.*

Proof. We have u is symmetric form. Then, according to Proposition 1.1. u is regular if and only if $x\sigma u$ and σu are regular. But $x\sigma u = -\lambda v$ is regular. So u is regular if and only if $\sigma u = -\lambda x^{-1}\sigma v + \delta_0$ is regular. Or, it was shown in [10] that the form $-\lambda x^{-1}v + \delta_0$ is regular if and only if $\lambda \neq 0$, and $S_n(0, \lambda) \neq 0, n \geq 0$. Then, we deduce the desired result. \square

Remark. If w is the symmetrized form associated with the form v (i.e. $(w)_{2n} = (v)_n$ and $(w)_{2n+1} = 0, n \geq 0$), then (10) is equivalent to $x^2u = -\lambda w$. Notice that w is not necessarily a regular form in the problem under study. In [3, 8], the authors have solved it only when w is regular.

When u is regular let $\{Z_n\}_{n \geq 0}$ be its corresponding sequence of polynomials satisfying the recurrence relation

$$\begin{aligned} Z_{n+2}(x) &= xZ_{n+1}(x) - \gamma_{n+1}Z_n(x), \quad n \geq 0, \\ Z_1(x) &= x, \quad Z_0(x) = 1. \end{aligned} \quad (13)$$

Since $\{Z_n\}_{n \geq 0}$ is symmetric, let us consider its quadratic decomposition [5,9]:

$$Z_{2n}(x) = P_n(x^2), \quad Z_{2n+1}(x) = xR_n(x^2), \quad (14)$$

$$Z_{2n}^{(1)}(x) = R_n(x^2, -\gamma_1), \quad Z_{2n+1}^{(1)}(x) = xP_n^{(1)}(x^2). \quad (15)$$

The sequences $\{P_n\}_{n \geq 0}$ and $\{R_n\}_{n \geq 0}$ are respectively orthogonal with respect to σu and $x\sigma u$.

From (11), we have

$$R_n(x) = S_n(x), \quad n \geq 0. \quad (16)$$

Proposition 1.3 *We may write*

$$\gamma_1 = -\lambda, \quad \gamma_{2n+2} = a_n, \quad \gamma_{2n+3} = \frac{\rho_{n+1}}{a_n}, \quad n \geq 0 \quad (17)$$

where

$$a_n = -\frac{S_{n+1}(0, \lambda)}{S_n(0, \lambda)}, \quad n \geq 0. \quad (18)$$

Proof. Using (11) and the condition $\langle u, Z_2 \rangle = 0$, we obtain $\gamma_1 = -\lambda$.

From (8) and (13) where $n \rightarrow 2n$ and taking (15)-(16) into account, we get

$$S_{n+1}(x^2, -\gamma_1) = xZ_{2n+1}^{(1)}(x) - \gamma_{2n+2}S_n(x^2, -\gamma_1).$$

Substituting x by 0 in the above equation, we obtain $\gamma_{2n+2} = a_n$.

From (13), we have

$$\gamma_{2n+2}\gamma_{2n+3} = \frac{\langle u, Z_{2n+2}^2 \rangle \langle u, Z_{2n+3}^2 \rangle}{\langle u, Z_{2n+1}^2 \rangle \langle u, Z_{2n+2}^2 \rangle} = \frac{\langle u, Z_{2n+3}^2 \rangle}{\langle u, Z_{2n+1}^2 \rangle}. \quad (19)$$

Using (14), (11) and (7), equation (19) becomes

$$\gamma_{2n+2}\gamma_{2n+3} = \rho_{n+1}, \quad (20)$$

then we deduce $\gamma_{2n+3} = \frac{\rho_{n+1}}{a_n}$. \square

Corollary 1.4 *When the form v is symmetric, then u is regular for every $\lambda \neq 0$. Moreover,*

$$\begin{cases} \gamma_1 = -\gamma_2 = -\lambda, \\ \gamma_{4n+3} = -\gamma_{4n+4} = \frac{1}{\lambda} \prod_{k=0}^n \frac{\rho_{2k+1}}{\rho_{2k}}, \\ \gamma_{4n+5} = -\gamma_{4n+6} = -\lambda \rho_{2n+2} \prod_{k=0}^n \frac{\rho_{2k}}{\rho_{2k+1}}, n \geq 0. \end{cases} \quad (21)$$

Proof. Taking into account (7)-(8), with $\xi_n = 0$, we get $S_{n+2}(0) = -\rho_{n+1}S_n(0)$ and $S_{n+2}^{(1)}(0) = -\rho_{n+2}S_n^{(1)}(0)$. Then,

$$S_{2n+1}(0) = 0, \quad S_{2n+2}(0) = (-1)^{n+1} \prod_{v=0}^n \rho_{2v+1}, \quad n \geq 0, \quad (22)$$

$$S_{2n+1}^{(1)}(0) = 0, \quad S_{2n}^{(1)}(0) = (-1)^n \prod_{v=0}^n \rho_{2v}, \quad n \geq 0. \quad (23)$$

Therefore, $S_{2n+1}(0, \lambda) = -\lambda S_{2n}^{(1)}(0) \neq 0$ and $S_{2n+2}(0, \lambda) = S_{2n+2}(0) \neq 0$. Hence u is regular for every $\lambda \neq 0$ according to proposition 1.2.

From (22)-(23), (17) becomes (21). □

2 The Laguerre-Hahn case

Definition 2.1 [2] *The form v is called Laguerre-Hahn when it is regular and satisfies the Riccati equation*

$$\Phi(z)S'(v)(z) = B(z)S^2(v)(z) + C_0(z)S(v)(z) + D_0(z), \quad (24)$$

where Φ monic, B , C_0 and D_0 are polynomials and $S(v)(z)$ designates the formal Stieltjes function of the form v defined by:

$$S(v)(z) = - \sum_{n \geq 0} \frac{\binom{v}{n}}{z^{n+1}}. \quad (25)$$

It was shown in [6] that equation (24) is equivalent to

$$(\Phi(x)v)' + \Psi(x)v + B(x^{-1}v^2) = 0 \quad (26)$$

with

$$\Psi(x) = -\Phi'(x) - C_0(x). \quad (27)$$

Remark.[2] When $B = 0$ in (24) or (26), the form v is semiclassical.

Proposition 2.2 [2] *Define $d = \max(\deg(\Phi), \deg(B))$ and $p = \deg(\Psi)$. The Laguerre-Hahn form v satisfying (26) is of class $s = \max(d - 2, p - 1)$ if and only if*

$$\prod_{c \in \mathcal{Z}} \{ |\Phi'(c) + \Psi(c)| + |B(c)| + |\langle v, \theta_c^2 \Phi + \theta_c \Psi + v \theta_0 \theta_c B \rangle| \} \neq 0, \quad (28)$$

where \mathcal{Z} denotes the set of zeros of Φ .

Corollary 2.3 [2] *The form v satisfying (24) is of class s if and only if*

$$\prod_{c \in \mathcal{Z}} (|C_0(c)| + |B(c)| + |D_0(c)|) \neq 0. \quad (29)$$

Proposition 2.4 *If v is a Laguerre-Hahn form and satisfies (24), then for every $\lambda \in \mathcal{C} - \{0\}$ such that $\lambda \neq \lambda_n, n \geq 0$, the form u defined by (10) is regular and Laguerre-Hahn. It satisfies*

$$\tilde{\Phi}(z)S'(u)(z) = \tilde{B}(z)S^2(u)(z) + \tilde{C}_0(z)S(u)(z) + \tilde{D}_0(z), \quad (30)$$

where

$$\begin{cases} \tilde{\Phi}(z) = z\Phi(z^2), & \tilde{B}(z) = -2\lambda^{-1}z^3B(z^2), \\ \tilde{C}_0(z) = 2z^2C_0(z^2) - \Phi(z^2) - 4\lambda^{-1}z^2B(z^2), \\ \tilde{D}_0(z) = -2z(\lambda D_0(z^2) - C_0(z^2) + \lambda^{-1}B(z^2)), \end{cases} \quad (31)$$

and u is of class \tilde{s} such that $\tilde{s} \leq 2s + 5$.

Proof. From (11) and (25), we have

$$S(v)(z^2) = -z\lambda^{-1}S(u)(z) - \lambda^{-1}. \quad (32)$$

Make a change of variable $z \rightarrow z^2$ in (24), multiply by $-2\lambda z$ and substitute (32) in the obtained equation, we get (30)-(31).

The form u satisfies the distributional equation

$$(\tilde{\Phi}(x)u)' + \tilde{\Psi}u(x) + \tilde{B}(x^{-1}u^2) = 0, \quad (33)$$

where $\tilde{\Phi}$ and \tilde{B} are the polynomials defined by (31) and

$$\tilde{\Psi}(x) = -\tilde{\Phi}'(x) - \tilde{C}_0(x) = 2x^2\Psi(x^2) + 4\lambda^{-1}x^2B(x^2). \quad (34)$$

Then, $\deg(\tilde{\Phi}) \leq 2s + 5$, $\deg(\tilde{B}) \leq 2s + 7$ and $\deg(\tilde{\Psi}) = \tilde{p} \leq 2s + 6$.

Thus, $\tilde{d} = \max(\deg(\tilde{\Phi}), \deg(\tilde{B})) \leq 2s + 7$ and $\tilde{s} = \max(\tilde{d} - 2, \tilde{p} - 1) \leq 2s + 5$. \square

Proposition 2.5 *The class of u depends only on the zero $x = 0$ of Φ .*

Proof. Since v is a Laguerre-Hahn form of class s , $S(v)(z)$ satisfies (24), where the polynomials Φ , B , C_0 and D_0 are coprime. Let $\tilde{\Phi}$, \tilde{B} , \tilde{C}_0 and \tilde{D}_0 be as in Proposition 2.4.

Let c be a zero of $\tilde{\Phi}$ different from 0, this implies that $\Phi(c^2) = 0$. We know that $|B(c^2)| + |C_0(c^2)| + |D_0(c^2)| \neq 0$

(1) if $B(c^2) \neq 0$, then $\tilde{B}(c) \neq 0$,

(2) if $B(c^2) = 0$ and $C_0(c^2) \neq 0$, then $\tilde{C}_0(c) \neq 0$,

(3) if $B(c^2) = C_0(c^2) = 0$, then $\tilde{D}_0(c) \neq 0$, whence $|\tilde{B}(c)| + |\tilde{C}_0(c)| + |\tilde{D}_0(c)| \neq 0$. \square

Concerning the class of u , we have the following result.

Proposition 2.6 *Let $t = \deg(\Phi)$, $r = \deg(B)$ and $p = \deg(\Psi)$. Under the conditions of Proposition 2.4., for the class of u , the following four different cases hold:*

1) *If $\Phi(0) \neq 0$, then*

$$\tilde{s} = \begin{cases} 2s + 5 & \text{if } r > p, t < r + 1, \\ 2s + 3 & \text{otherwise.} \end{cases} \quad (35)$$

2) *If $\Phi(0) = 0$ and $X = \lambda D_0(0) - C_0(0) + \lambda^{-1}B(0) \neq 0$, then*

$$\tilde{s} = \begin{cases} 2s + 4 & \text{if } r > p, t < r + 1, \\ 2s + 2 & \text{otherwise.} \end{cases} \quad (36)$$

3) If $\Phi(0) = X = 0$ and $Y = 2C_0(0) - 4\lambda^{-1}B(0) - \Phi'(0) \neq 0$, then

$$\tilde{s} = \begin{cases} 2s + 3 & \text{if } r > p, t < r + 1. \\ 2s + 1 & \text{otherwise.} \end{cases} \quad (37)$$

4) If $\Phi(0) = X = Y = 0$, then

$$\tilde{s} = \begin{cases} 2s + 2 & \text{if } r > p, t < r + 1, \\ 2s & \text{otherwise.} \end{cases} \quad (38)$$

where the polynomials Φ , B , C_0 and D_0 are defined in (24)

Proof. 1) If $\Phi(0) \neq 0$, then from (31) we obtain $\tilde{C}_0(0) \neq 0$. Therefore, it is not possible to simplify. From (31) and (34), we have

$$\deg(\tilde{\Phi}) = 2t + 1, \deg(\tilde{B}) = 2r + 3 \text{ and } \tilde{p} := \deg(\tilde{\Psi}) \leq \max(2p + 2, 2r + 2).$$

We will distinguish two cases:

(a) $p < r$, then $\tilde{p} = 2r + 2$ and $\tilde{s} = \max(2t - 1, 2r + 1)$. If $t < r + 1$, then $\tilde{s} = 2r + 1 = 2s + 5$. If $t \geq r + 1$, then $\tilde{s} = 2t - 1 = 2s + 3$.

(b) $p \geq r$, then $\tilde{p} = 2p + 2$ and $\tilde{s} = \max(2t - 1, 2p + 1) = 2s + 3$.

Thus, from the above situation, we deduce (35).

2) If $\Phi(0) = 0$, then from (31) we have $\tilde{B}(0) = \tilde{C}_0(0) = \tilde{D}_0(0) = 0$, therefore (30)-(31) is divisible by z . Thus, u fulfils (30) with

$$\begin{cases} \tilde{\Phi}(z) = \Phi(z^2), & \tilde{B}(z) = -2\lambda^{-1}z^2B(z^2), \\ \tilde{C}_0(z) = z(2C_0(z^2) - 4\lambda^{-1}B(z^2) - (\theta_0\Phi)(z^2)), \\ \tilde{D}_0(z) = -2\lambda D_0(z^2) + 2C_0(z^2) - 2\lambda^{-1}B(z^2). \end{cases} \quad (39)$$

Whether $\lambda D_0(0) - C_0(0) + \lambda^{-1}B(0) = X \neq 0$, it is not possible to simplify, which means that the class of u verifies (36).

3) If $\Phi(0) = X = 0$, then it is possible to simplify (30)-(39) by z . Thus, u fulfils (30) with

$$\begin{cases} \tilde{\Phi}(z) = z(\theta_0\Phi)(z^2), & \tilde{B}(z) = -2\lambda^{-1}zB(z^2), \\ \tilde{C}_0(z) = 2C_0(z^2) - 4\lambda^{-1}B(z^2) - (\theta_0\Phi)(z^2), \\ \tilde{D}_0(z) = -2z(\theta_0(\lambda D_0 - C_0 + \lambda^{-1}B))(z^2). \end{cases} \quad (40)$$

Therefore, if $2C_0(0) - 4\lambda^{-1}B(0) - \Phi'(0) = Y \neq 0$, it is not possible to simplify, which means that the class of u verifies (37).

4) If $\Phi(0) = X = Y = 0$, then it is possible to simplify (30)-(40) by z . Thus u fulfils (30) with

$$\begin{cases} \tilde{\Phi}(z) = (\theta_0\Phi)(z^2), & \tilde{B}(z) = -2\lambda^{-1}B(z^2), \\ \tilde{C}_0(z) = z(\theta_0(2C_0 - 4\lambda^{-1}B - \theta_0\Phi))(z^2), \\ \tilde{D}_0(z) = -2(\theta_0(\lambda D_0 - C_0 + \lambda^{-1}B))(z^2). \end{cases} \quad (41)$$

Assuming that $\tilde{\Phi}(0) = \Phi'(0) = 0$, then from the condition $Y = 0$ we obtain $C_0(0) = 2\lambda^{-1}B(0)$. Thus from the last result and the condition $X = 0$, we get $D_0(0) = \lambda^{-2}B(0)$. So that, in this case we have $B(0) \neq 0$, since v is Laguerre-Hahn of class s and so satisfies (29).

Proof. Change $x \rightarrow x^2$, $n \rightarrow n - 1$ in (42) and multiply by $2x^3$, we obtain by taking (14)-(16) and (31) into account,

$$\begin{aligned} \tilde{\Phi}(x)Z'_{2n+1}(x) - \tilde{B}(x)Z_{2n}^{(1)}(x) &= \{x^2(C_n(x^2) - C_0(x^2) + 2\lambda^{-1}B(x^2)) \\ &\quad + \Phi(x^2)\}Z_{2n+1}(x) - 2\rho_n x^2 D_n(x^2)Z_{2n-1}(x), \quad n \geq 1. \end{aligned}$$

Using (13) and (17) where $n \rightarrow 2n - 1$, the last equation becomes

$$\begin{aligned} \tilde{\Phi}(x)Z'_{2n+1}(x) - \tilde{B}(x)Z_{2n}^{(1)}(x) &= \{x^2(C_n(x^2) - C_0(x^2) + 2\lambda^{-1}B(x^2) + 2\gamma_{2n+1}D_n(x^2)) \\ &\quad + \Phi(x^2)\}Z_{2n+1}(x) - 2\gamma_{2n+1}x^3 D_n(x^2)Z_{2n}(x), \quad n \geq 0. \end{aligned}$$

From (44) and the above equation, we have for $n \geq 0$

$$\left\{ \frac{\tilde{C}_{2n+1}(x) - \tilde{C}_0(x)}{2} - X_n(x) \right\} Z_{2n+1}(x) = \gamma_{2n+1} \left\{ \tilde{D}_{2n+1} - Y_n(x) \right\} Z_{2n}(x)$$

with

$$X_n(x) = (C_n(x^2) - C_0(x^2) + 2\gamma_{2n+1}D_n(x^2) - 2\lambda^{-1}B(x^2))x^2 + \Phi(x^2)$$

$$\text{and } Y_n(x) = 2x^3 D_n(x^2).$$

Z_{2n+1} and Z_{2n} have no common zeros, then Z_{2n+1} divides $Y_n(x) - \tilde{D}_{2n+1}(x)$, which is a polynomial of degree at most equal to $2s + 5$.

Then, we have necessarily $Y_n(x) - \tilde{D}_{2n+1}(x) = 0$ for $n > s + 2$, and also $X_n(x) = \frac{\tilde{C}_{2n+1}(x) - \tilde{C}_0(x)}{2}$, $n > s + 2$. Therefore, $\tilde{C}_{2n+1}(x) = 2X_n(x) + \tilde{C}_0(x)$ and $\tilde{D}_{2n+1} = Y_n(x)$, $n > s + 2$. Then, by (31), we get (46) for $n > s + 2$. By virtue of the recurrence relation (45) and (31), we can easily prove by induction that the system (46) is valid for $0 \leq n \leq s + 2$. Hence (46) is valid for $n \geq 0$. Finally, from (45) and (46), we give (47).

□

Remark. In the Laguerre-Hahn case, the polynomials \tilde{C}_n and \tilde{D}_n of (46)-(47) enable to obtain the coefficients of the fourth-order differential equation satisfied by each Z_n , $n \geq 0$. See, for instance [6, page 90].

3 Examples

In the next examples, we apply our results to the associated form of the first order for the classical polynomials.

Example 3.1 Let v be the associated form of the first order of Hermite. Here [6,7]

$$\rho_{2n+1} = n + 1, \quad \rho_{2n+2} = \frac{2n + 3}{2}, \quad n \geq 0, \quad (48)$$

$$\begin{cases} \Phi(x) = 1, & \psi(x) = 2x, & B(x) = -1, \\ D_n(x) = -2, & C_n(x) = -2x. \end{cases} \quad (49)$$

In this case, the form v is a Laguerre-Hahn form of class $s = 0$ and from the Corollary 1.4. u is regular for every $\lambda \neq 0$.

From (18), (21) – (23) and (48), we obtain

$$a_{2n} = \frac{2\lambda\Gamma(n + \frac{3}{2})}{\sqrt{\Pi}\Gamma(n + 1)}, \quad n \geq 0 \quad (50)$$

and (21) becomes

$$\begin{cases} \gamma_{4n+1} = -\gamma_{4n+2} = -a_{2n}, \\ \gamma_{4n+3} = -\gamma_{4n+4} = \frac{n+1}{a_{2n}}, \quad n \geq 0. \end{cases} \quad (51)$$

Taking into account that the form v is Laguerre-Hahn and by virtue of Proposition 2.4 and Proposition 2.6, the form u is Laguerre-Hahn of class $\tilde{s} = 3$. It satisfies (30) and (33) with

$$\begin{cases} \tilde{\Phi}(x) = x, \quad \tilde{\Psi}(x) = 4x^4 - 4\lambda^{-1}x^2, \quad \tilde{B}(x) = 2\lambda^{-1}x^3, \\ \tilde{C}_0(x) = -4x^4 + 4\lambda^{-1}x^2 - 1, \quad \tilde{D}_0(x) = -4x^3 + 2(2\lambda + \lambda^{-1})x. \end{cases} \quad (52)$$

Finally, from (49), (51) and Proposition 2.7 we give the element of the structure relation of the sequence $\{Z_n\}_{n \geq 0}$ for $n \geq 0$

$$\begin{cases} \tilde{C}_0(x) = -4x^4 + 4\lambda^{-1}x^2 - 1, \\ \tilde{C}_{4n+1}(x) = -4x^4 + 8a_{2n}x^2 + 1, \\ \tilde{C}_{4n+2}(x) = -4x^4 - 8a_{2n}x^2 - 1, \\ \tilde{C}_{4n+3}(x) = -4x^4 - \frac{8(n+1)}{a_{2n}}x^2 + 1, \\ \tilde{C}_{4n+4}(x) = -4x^4 + \frac{8(n+1)}{a_{2n}}x^2 - 1, \\ \tilde{D}_0(x) = -4x^3 + 2(2\lambda + \lambda^{-1})x, \\ \tilde{D}_{4n+2} = -4x^3 - 4(a_{2n} + \frac{n+1}{a_{2n}})x, \\ \tilde{D}_{4n+1}(x) = \tilde{D}_{4n+3}(x) = -4x^3, \\ \tilde{D}_{4n+4}(x) = -4x^3 + 4(a_{2n+2} + \frac{n+1}{a_{2n}})x. \end{cases}$$

Example 3.2 Let v be the associated form of the first order of Laguerre. Here [6,7]

$$\rho_{n+1} = (n+2)(\alpha+n+2), \quad \xi_n = 2n + \alpha + 3, \quad n \geq 0 \quad (53)$$

$$\begin{cases} \Phi(x) = x, \quad \psi(x) = x - (\alpha + 3), \quad B(x) = -(\alpha + 1), \\ D_n(x) = -1, \quad C_n(x) = -x + \alpha + 2n + 2, \quad n \geq 0. \end{cases} \quad (54)$$

We assume $\alpha(\alpha+1) \neq 0$ then v is a Laguerre-Hahn form of class $s = 0$. From (7), (8) and (53), we have by induction

$$S_n(0) = (-1)^n \frac{\Gamma(\alpha+n+2) - \Gamma(n+2)\Gamma(\alpha+1)}{\alpha\Gamma(\alpha+1)}, \quad n \geq 0. \quad (55)$$

and

$$S_n^{(1)}(0) = (-1)^n \frac{\Gamma(\alpha+n+3) - \Gamma(n+3)\Gamma(\alpha+2)}{\alpha\Gamma(\alpha+2)}, \quad n \geq 0. \quad (56)$$

(9) and (55) – (56), give

$$S_n(0, \lambda) = \frac{(-1)^n b_n(\alpha, \lambda)}{\alpha\Gamma(\alpha+2)}, \quad n \geq 0 \quad (57)$$

where

$$b_n(\alpha, \lambda) = (\alpha + \lambda + 1)\Gamma(\alpha + n + 2) - (1 + \lambda)\Gamma(n + 2)\Gamma(\alpha + 2), \quad n \geq 0. \quad (58)$$

Then, u is regular if and only if

$\lambda \neq 0$ and

$$\lambda \neq -1 - \frac{\alpha\Gamma(\alpha + n + 2)}{\Gamma(\alpha + n + 2) - \Gamma(n + 2)\Gamma(\alpha + 2)}, \quad n \geq 0. \quad (59)$$

From (18) and (57), we have

$$a_n = \frac{b_{n+1}(\alpha, \lambda)}{b_n(\alpha, \lambda)}, \quad n \geq 0. \quad (60)$$

Using (17) and (60), we obtain

$$\begin{cases} \gamma_1 = -\lambda, \\ \gamma_{2n+2} = \frac{b_{n+1}(\alpha, \lambda)}{b_n(\alpha, \lambda)}, \\ \gamma_{2n+3} = (n+2)(\alpha+n+2)\frac{b_n(\alpha, \lambda)}{b_{n+1}(\alpha, \lambda)}, \quad n \geq 0. \end{cases} \quad (61)$$

According to Proposition 2.4, the form u is Laguerre-Hahn. It satisfies (30) and (33) with

$$\begin{cases} \tilde{\Phi}(x) = x^2, \quad \tilde{\Psi}(x) = 2x^3 - \left(3 + 2(2\lambda^{-1} + 1)(\alpha + 1)\right)x, \\ \tilde{B}(x) = 2\lambda^{-1}(\alpha + 1)x^2, \\ \tilde{C}_0(x) = -2x^3 + \left(2\alpha + 3 + 4\lambda^{-1}(\alpha + 1)\right)x, \\ \tilde{D}_0(x) = -2x^2 + 2\left(\lambda + 1 + (\alpha + 1)(1 + \lambda^{-1})\right). \end{cases} \quad (62)$$

From (54), we have

$$\begin{cases} \Phi(0) = 0, \\ X = -\lambda^{-1}(\lambda + 1)(\lambda + \alpha + 1), \\ Y = \lambda^{-1}\left((2\alpha + 3)\lambda + 4(\alpha + 1)\right). \end{cases}$$

Now it is enough to use Proposition 2.6 to obtain the following

(1) If λ satisfies (59) and $\lambda \notin \{-1, -\alpha - 1\}$, then the class of u is $\tilde{s} = 2$.

(2) If $\lambda \in \{-1, -\alpha - 1\}$ and $\lambda \neq -4\frac{\alpha + 1}{2\alpha + 3}$, then the class of u is $\tilde{s} = 1$.

Remark. The symmetric Laguerre-Hahn forms of class $s = 1$ have been described in [2].

Finally, from (54), (61) and Proposition 2.7 we have for $n \geq 0$

$$\begin{cases} \tilde{C}_0(x) = -2x^3 + \left(2\alpha + 3 + 4\lambda^{-1}(\alpha + 1)\right)x, \\ \tilde{C}_{2n+1}(x) = -2x^3 + \left(2\alpha + 1 + 4\alpha\frac{(\lambda + 1)\Gamma(n + 2)\Gamma(\alpha + 2)}{b_n(\alpha, \lambda)}\right)x, \\ \tilde{C}_{2n+2}(x) = -2x^3 - \left(2\alpha + 1 + 4\alpha\frac{(\lambda + 1)\Gamma(n + 2)\Gamma(\alpha + 2)}{b_n(\alpha, \lambda)}\right)x, \\ \tilde{D}_0(x) = -2x^2 + 2\left(\lambda + 1 + (\alpha + 1)(1 + \lambda^{-1})\right), \\ \tilde{D}_{2n+1}(x) = -2x^2, \\ \tilde{D}_{2n+2}(x) = -2x^2 + 2\alpha(\lambda + 1)\Gamma(n + 2)\Gamma(\alpha + 2)\left(\frac{n + 2}{b_{n+1}(\alpha, \lambda)} - \frac{1}{b_n(\alpha, \lambda)}\right). \end{cases}$$

Example 3.3 Let v be the associated form of the first order of Bessel. Here[6,7]

$$\begin{cases} \xi_n = \frac{1-\theta}{(n+\theta)(n+\theta+1)}, \\ \rho_{n+1} = -\frac{(n+2)(n+2\theta)}{(2(n+\theta)+3)(2(n+\theta)+1)(n+\theta+1)^2}, \quad n \geq 0. \end{cases} \quad (63)$$

$$\begin{cases} \Phi(x) = x^2, \quad \Psi(x) = -2(\theta+1)x - 2\frac{\theta-1}{\theta}, \\ B(x) = -\frac{2\theta-1}{\theta^2(2\theta+1)}, \\ D_n(x) = 2(\theta+n)+1, \\ C_n(x) = 2(n+\theta)x + 2\frac{\theta-1}{n+\theta}, \quad n \geq 0. \end{cases} \quad (64)$$

We assume $\theta(2\theta-1) \neq 0$, then v is a Laguerre-Hahn form of class $s=0$.

By applying the same process as we did to obtain (57)-(58) and using the above results, we can get

$$S_{n,\lambda}(0) = \frac{2^n c_n(\theta, \lambda)}{\Gamma(2\theta+2n+1)}, \quad n \geq 0 \quad (65)$$

where for $n \geq 0$

$$c_n(\theta, \lambda) = (2\theta-1-\lambda\theta(2\theta+1))\Gamma(2\theta+n) + (-1)^n(1+\lambda\theta(2\theta+1))\Gamma(n+2)\Gamma(2\theta). \quad (66)$$

Then, u is regular for every $\lambda \neq 0$ such that

$$\lambda \neq -\frac{1}{\theta(2\theta+1)} + 2\frac{\Gamma(2\theta+n)}{(2\theta+1)\left(\Gamma(2\theta+n) - (-1)^n\Gamma(n+2)\Gamma(2\theta)\right)}. \quad (67)$$

Using (17) and (65), we obtain

$$\begin{cases} \gamma_1 = -\lambda, \\ \gamma_{2n+3} = \frac{(n+2\theta)(n+2)c_n(\theta, \lambda)}{(\theta+n+1)(2\theta+2n+3)c_{n+1}(\theta, \lambda)}, \\ \gamma_{2n+2} = -\frac{c_{n+1}(\theta, \lambda)}{(n+\theta+1)(2n+2\theta+1)c_n(\theta, \lambda)}, \quad n \geq 0. \end{cases} \quad (68)$$

By virtue of Proposition 2.4., the form u is also Laguerre-Hahn. It satisfies (30) and (33) with

$$\begin{cases} \tilde{\Phi}(x) = x^4, \quad \tilde{\Psi}(x) = -(4\theta+3)x^3 - 4\left(\frac{\theta-1}{\theta} + \frac{2\theta-1}{\lambda\theta^2(2\theta+1)}\right)x, \\ \tilde{B}(x) = 2\frac{2\theta-1}{\lambda\theta^2(2\theta+1)}x^2, \\ \tilde{C}_0(x) = (4\theta-1)x^3 + 4\left(\frac{\theta-1}{\theta} + \frac{2\theta-1}{\lambda\theta^2(2\theta+1)}\right)x, \\ \tilde{D}_0(x) = 4\theta x^2 + 2\left(\frac{2\theta-1}{\lambda\theta^2(2\theta+1)} + 2\frac{\theta-1}{\theta} - \lambda(2\theta+1)\right). \end{cases} \quad (69)$$

From (64), we have

$$\begin{cases} \Phi(0) = 0, \\ X = \lambda^{-1}(2\theta+1)\left(\lambda + \frac{1}{\theta(2\theta+1)}\right)\left(\lambda - \frac{2\theta-1}{\theta(2\theta+1)}\right), \\ Y = 4\frac{\theta-1}{\lambda\theta}\left(\lambda + \frac{2\theta-1}{\theta(\theta-1)(2\theta+1)}\right). \end{cases}$$

Now, it is enough to use Proposition 2.6 to obtain the following:

(1) If λ satisfies (67) and $\lambda \notin \left\{ -\frac{1}{\theta(2\theta+1)}, \frac{2\theta-1}{\theta(2\theta+1)} \right\}$, then the class of u is $\tilde{s} = 2$. (2) If $\lambda \in \left\{ -\frac{1}{\theta(2\theta+1)}, \frac{2\theta-1}{\theta(2\theta+1)} \right\}$ and $\lambda \neq -\frac{2\theta-1}{\theta(\theta-1)(2\theta+1)}$, then the class of u is $\tilde{s} = 1$.

Again, from Proposition 2.7 we have for $n \geq 0$

$$\tilde{C}_0(x) = (4\theta - 1)x^3 + 4\left(\frac{\theta - 1}{\theta} + \frac{2\theta - 1}{\lambda\theta^2(2\theta + 1)}\right)x,$$

$$\begin{aligned} \tilde{C}_{2n+1}(x) &= (4(\theta + n) + 1)x^3 \\ &+ 4\left(\frac{\left(2\theta - 1 - \lambda\theta(2\theta + 1)\right)\Gamma(2\theta + n) - (-1)^n\left(1 + \lambda\theta(2\theta + 1)\right)\Gamma(n + 2)\Gamma(2\theta)}{c_n(\theta, \lambda)}\right)x, \end{aligned}$$

$$\begin{aligned} \tilde{C}_{2n+2}(x) &= (4\theta + 4n + 3)x^3 \\ &- 4\left(\frac{\left(2\theta - 1 - \lambda\theta(2\theta + 1)\right)\Gamma(2\theta + n) - (-1)^n\left(1 + \lambda\theta(2\theta + 1)\right)\Gamma(n + 2)\Gamma(2\theta)}{c_n(\theta, \lambda)}\right)x, \end{aligned}$$

$$\tilde{D}_0(x) = 4\theta x^2 + 2\left(\frac{2\theta - 1}{\lambda\theta^2(2\theta + 1)} + 2\frac{\theta - 1}{\theta} - \lambda(2\theta + 1)\right),$$

$$\tilde{D}_{2n+1}(x) = 2(2(\theta + n) + 1)x^2,$$

$$\begin{aligned} \tilde{D}_{2n+2}(x) &= 4(\theta + n + 1)x^2 + 2\left(2\theta - 1 - \lambda\theta(2\theta + 1)\right)\Gamma(2\theta + n)\left(\frac{2\theta + n}{c_{n+1}(\theta, \lambda)} - \frac{1}{c_n(\theta, \lambda)}\right) \\ &+ 2(-1)^n\left(1 + \lambda\theta(2\theta + 1)\right)\Gamma(n + 2)\Gamma(2\theta)\left(\frac{n + 2}{c_{n+1}(\theta, \lambda)} + \frac{1}{c_n(\theta, \lambda)}\right). \end{aligned}$$

Example 3.4 Let v be the associated form of the first order of Gegenbauer. Here[6, 7]

$$\begin{cases} \rho_{2n+1} = \frac{4(n+1)(n+\alpha+1)}{(4n+2\alpha+3)(4n+2\alpha+5)}, \\ \rho_{2n+2} = \frac{(2n+3)(2n+2\alpha+3)}{(4n+2\alpha+5)(4n+2\alpha+7)}, \quad n \geq 0. \end{cases} \quad (70)$$

$$\begin{cases} \Phi(x) = x^2 - 1, \quad \Psi(x) = -2(\alpha + 2)x, \quad B(x) = \frac{(2\alpha + 1)}{(2\alpha + 3)}, \\ C_n(x) = 2(n + \alpha + 1)x, \quad D_n(x) = 2n + 2\alpha + 3, \quad n \geq 0. \end{cases} \quad (71)$$

We assume $2\alpha + 1 \neq 0$, then v is a Laguerre-Hahn form of class $s = 0$. From the Corollary 1.4., u is regular for every $\lambda \neq 0$.

From (18), (21) and (70), we obtain

$$a_{2n} = \frac{2\lambda(2\alpha + 3)\Gamma(n + \frac{3}{2})\Gamma(\alpha + n + \frac{3}{2})\Gamma(\alpha + 1)}{\sqrt{\Pi}(4n + 2\alpha + 3)\Gamma(n + 1)\Gamma(\alpha + n + 1)\Gamma(\alpha + \frac{3}{2})}, \quad n \geq 0 \quad (72)$$

$$\begin{cases} \gamma_{4n+1} = -\gamma_{4n+2} = -a_{2n}, \\ \gamma_{4n+3} = -\gamma_{4n+4} = \frac{4(n+1)(n+\alpha+1)}{(4n+2\alpha+3)(4n+2\alpha+5)a_{2n}}, \quad n \geq 0. \end{cases} \quad (73)$$

According to Proposition 2.4. and Proposition 2.6., the form u is Laguerre-Hahn of class $\tilde{s} = 3$. It satisfies (30) and (33) with

$$\left\{ \begin{array}{l} \tilde{\Phi}(x) = x^5 - x, \quad \Psi(x) = -4(\alpha + 2)x^4 + \frac{4(2\alpha + 1)}{\lambda(2\alpha + 3)}x^2, \\ \tilde{B}(x) = -2\frac{2\alpha + 1}{\lambda(2\alpha + 3)}, \\ \tilde{C}_0(x) = (4\alpha + 3)x^4 - \frac{4(2\alpha + 1)}{\lambda(2\alpha + 3)}x^2 + 1, \\ \tilde{D}_0(x) = 4(\alpha + 1)x^3 - 2\left(\lambda(2\alpha + 3) + \frac{2\alpha + 1}{\lambda(2\alpha + 3)}\right)x. \end{array} \right. \quad (74)$$

Finally, from Proposition 2.7, we have for $n \geq 0$

$$\begin{aligned} \tilde{C}_0(x) &= (4\alpha + 3)x^4 - \frac{4(2\alpha + 1)}{\lambda(2\alpha + 3)}x^2 + 1, \\ \tilde{C}_{4n+1}(x) &= (8n + 4\alpha + 5)x^4 - 4(4n + 2\alpha + 3)a_{2n}x^2 - 1, \\ \tilde{C}_{4n+2}(x) &= (8n + 4\alpha + 7)x^4 + 4(4n + 2\alpha + 3)a_{2n}x^2 + 1, \\ \tilde{C}_{4n+3}(x) &= (8n + 4\alpha + 9)x^4 + 16\frac{(n+1)(\alpha+n+1)}{(4n+2\alpha+3)a_{2n}}x^2 - 1, \\ \tilde{C}_{4n+4}(x) &= (8n + 4\alpha + 11)x^4 - 16\frac{(n+1)(n+\alpha+1)}{(4n+2\alpha+3)a_{2n}}x^2 + 1, \\ \tilde{D}_0(x) &= 4(\alpha + 1)x^3 - 2\left(\lambda(2\alpha + 3) + \frac{2\alpha + 1}{\lambda(2\alpha + 3)}\right)x, \\ \tilde{D}_{4n+1}(x) &= 2(4n + 2\alpha + 3)x^3, \\ \tilde{D}_{4n+2}(x) &= 4(2n + \alpha + 2)x^3 - 2\left(4\frac{(n+1)(\alpha+n+1)}{(4n+2\alpha+3)a_{2n}} - (4n + 2\alpha + 3)a_{2n}\right)x, \\ \tilde{D}_{4n+3}(x) &= 2(4n + 2\alpha + 5)x^3, \\ \tilde{D}_{4n+4}(x) &= 4(2n + \alpha + 1)x^3 - 2\left(\frac{4(n+1)(n+\alpha+1)}{(4n+2\alpha+3)a_{2n}} + (4n + 2\alpha + 7)a_{2n+2}\right)x. \end{aligned}$$

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