



ELSEVIER

Journal of Computational and Applied Mathematics 118 (2000) 1–22

JOURNAL OF
COMPUTATIONAL AND
APPLIED MATHEMATICS

www.elsevier.nl/locate/cam

Inner products involving q -differences: the little q -Laguerre–Sobolev polynomials

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Received 13 January 1999

Abstract

In this paper, polynomials which are orthogonal with respect to the inner product

$$\langle p, r \rangle_s = \sum_{k=0}^{\infty} p(q^k) r(q^k) \frac{(aq)^k (aq; q)_{\infty}}{(q; q)_k} + \lambda \sum_{k=0}^{\infty} (D_q p)(q^k) (D_q r)(q^k) \frac{(aq)^k (aq; q)_{\infty}}{(q; q)_k},$$

where D_q is the q -difference operator, $\lambda \geq 0$, $0 < q < 1$ and $0 < aq < 1$ are studied. For these polynomials, algebraic properties and q -difference equations are obtained as well as their relation with the monic little q -Laguerre polynomials. Some properties about the zeros of these polynomials are also deduced. Finally, the relative asymptotics $\{Q_n(x)/p_n(x; a|q)\}_n$ on compact subsets of $\mathbb{C} \setminus [0, 1]$ is given, where $Q_n(x)$ is the n th degree monic orthogonal polynomial with respect to the above inner product and $p_n(x; a|q)$ denotes the monic little q -Laguerre polynomial of degree n . © 2000 Elsevier Science B.V. All rights reserved.

MSC: primary 33C25; secondary 33D45

Keywords: Orthogonal polynomials; Sobolev orthogonal polynomials; Little q -Laguerre polynomials

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1. Introduction

The original motivation for considering Sobolev orthogonal polynomials comes from the least-squares approximation problems [15]. More precisely, for a given function the problem was to find its best polynomial approximant of degree n with respect to the norm

$$\|g(x)\|^2 = \int_{\mathbb{R}} [g(x)]^2 d\mathbf{v}_0(x) + \lambda \int_{\mathbb{R}} [g'(x)]^2 d\mathbf{v}_1(x)$$

over all $g \in \mathcal{C}^{(1)}$, being $\mathbf{v}_i(x)$, $i = 0, 1$, positive Borel measures on the real line \mathbb{R} having bounded or unbounded support [4,6,19].

Also, in order to find the best polynomial approximation $p(x)$ of a function $f(x)$ where besides function values $f(x_i)$ also difference derivatives at the knots are given, the following minimization problem appears in a natural way:

$$\min \sum_{k=0}^r \left(\sum_{x_s=a_k}^{b_k-k-1} (\Delta^k p(x_s) - \Delta^k f(x_s))^2 \omega_k(x_s) \right), \quad \begin{aligned} \Delta h(x) &= h(x+1) - h(x), \\ \Delta^k h(x) &= \Delta^{k-1}(\Delta h(x)), \end{aligned}$$

where $\omega_k(x)$ are discrete weight functions on $[a_k, b_k)$, i.e., each $\omega_k(x)$ is the piecewise constant function with jumps $\omega_k(x_i)$ at the points $x = x_i$ for which $x_{i+1} = x_i + 1$ and $a_k \leq x_i \leq b_k - 1$. In this situation, it seems to be interesting the analysis of the polynomials which are orthogonal with respect to the inner product

$$(p, q)_S = \sum_{k=0}^r \left(\sum_{x_s=a_k}^{b_k-k-1} \Delta^k p(x_s) \Delta^k q(x_s) \omega_k(x_s) \right).$$

In recent works [1,2], we have studied algebraic and analytic properties of the polynomials orthogonal with respect to a particular case ($r = 1$, $\omega_0 \equiv \omega_1$) of the above inner product

$$\langle p, q \rangle = \sum_{s=0}^{\infty} p(s)q(s)\omega(s) + \lambda \sum_{s=0}^{\infty} \Delta p(s)\Delta q(s)\omega(s),$$

where $\lambda \geq 0$ and $\omega(s)$ is the Pascal distribution from probability theory, $\omega(s) = \mu^s \Gamma(\gamma + s) / \Gamma(s + 1) \Gamma(\gamma)$, $\gamma > 0$, $0 < \mu < 1$. For $\lambda = 0$ the corresponding polynomials are the Meixner polynomials, introduced in [23].

Moreover, if the knots are $x_{i+1} = qx_i$ (nonequidistant mesh widths), where q is a real number $q \neq 1$, and if we want to involve in the approximation the value of the function at the knots as well as the q -differences of the function, we arrive to the following minimization problem:

$$\min \sum_{k=0}^r \left(\sum_{x_s=a_k}^{b_k-q^{k-1}} ((D_q^k p)(x_s) - (D_q^k f)(x_s))^2 \rho_k(x_s) \right) \quad \text{with } (D_q^k h)(x) = (D_q^{k-1}(D_q h))(x),$$

where ρ_k are q -weight functions and the q -difference operator D_q is defined by

$$(D_q h)(x) = \frac{h(qx) - h(x)}{(q-1)x}, \quad x \neq 0, \quad q \neq 1, \quad (D_q h)(0) = h'(0).$$

Thus, the Fourier projector in terms of polynomials which are orthogonal with respect to the inner product

$$\langle p, r \rangle_W = \sum_{k=0}^r \left(\sum_{x_s=a_k}^{b_k-q^{k-1}} (D_q^k p)(x_s)(D_q^k r)(x_s)\rho_k(x_s) \right)$$

allows to give the explicit expression for such a best polynomial approximation. Since we are dealing with a nonuniform lattice [27], this q -approximation constitutes a natural tool for obtaining a more accurate estimation when the first derivative of the function to be approximated increases very quickly in a neighborhood of an end point.

The aim of this paper is the study of polynomials which are orthogonal with respect to a particular case ($r = 1$, $\rho_0 \equiv \rho_1$) of the above inner product

$$\langle p, r \rangle_S = \langle p, r \rangle + \lambda \langle D_q p, D_q r \rangle = \sum_{k=0}^{\infty} p(q^k)r(q^k)\rho(q^k) + \lambda \sum_{s=0}^{\infty} (D_q p)(q^k)(D_q r)(q^k)\rho(q^k), \quad (1.1)$$

where $\lambda \geq 0$ and ρ is the little q -Laguerre step function [3,5,13] whose jumps are $\rho(q^k) = (aq)^k(aq; q)_{\infty}/(q; q)_k$, $k=0, 1, 2, \dots$, $0 < aq < 1$, $0 < q < 1$. We call (1.1) the little q -Laguerre–Sobolev inner product, by analogy with the continuous case [20].

Koekoek [11,12] studied the q -analogues of Sobolev-type orthogonal polynomials in the Laguerre case. He defined the inner product on \mathbb{P} , the linear space of polynomials with real coefficients,

$$(f, g)_S = \frac{\Gamma_q(-\alpha)}{\Gamma(-\alpha)\Gamma(\alpha+1)} \int_0^{\infty} \frac{x^{\alpha}}{(-(1-q)x; q)_{\infty}} f(x)g(x) dx + \sum_{v=0}^N M_v (D_q^v f)(0)(D_q^v g)(0),$$

where $\alpha > -1$, N is a nonnegative integer, $M_v \geq 0$ for all $v \in \{0, 1, 2, \dots, N\}$. Note that the mass points are zeros of the polynomial $\sigma(x)$ appearing in the Pearson-type q -difference equation for the orthogonality weight function $\rho(x)$, i.e., $(D_q(\sigma\rho))(x) = \tau(x)\rho(x)$. This location of the mass points allowed to the author to obtain a representation of the polynomials orthogonal with respect to the above inner product as a basic hypergeometric series ${}_{N+2}\varphi_{N+2}$. In the present work, we consider a different problem since we deal with an inner product involving q -differences of order 1 and nonatomic measures. Furthermore, if we consider an appropriate limit of the polynomials which are orthogonal with respect to (1.1) we recover the so-called Laguerre–Sobolev orthogonal polynomials (see e.g. [20,28]).

The structure of the paper is as follows: Section 2 contains some basic definitions and notations as well as the relations for monic little q -Laguerre polynomials $\{p_n(x; a|q)\}_n$ which will be useful within the paper. In Section 3, we introduce the monic little q -Laguerre–Sobolev orthogonal polynomials $\{Q_n(x)\}_n$. In Section 4, a linear q -difference operator \mathcal{S} on \mathbb{P} is defined. We prove that \mathcal{S} is a symmetric operator with respect to the little q -Laguerre–Sobolev inner product and we find a nonstandard four-term recurrence relation for the polynomials $\{Q_n(x)\}_n$. In Section 5, we study the zero distribution of little q -Laguerre–Sobolev orthogonal polynomials. Finally, in Section 6, the relative asymptotics $\{Q_n(x)/p_n(x; a|q)\}_n$ and the asymptotic behavior of the ratio of two consecutive little q -Laguerre–Sobolev orthogonal polynomials are obtained.

2. Basic definitions and notations

2.1. Linear functionals

Let \mathbb{P} be the linear space of real polynomials and let \mathbb{P}' be its algebraic dual space. We denote by (\mathbf{u}, f) the duality bracket for $\mathbf{u} \in \mathbb{P}'$ and $f \in \mathbb{P}$, and by $(\mathbf{u})_n = (\mathbf{u}, x^n)$, with $n \geq 0$, the canonical moments of \mathbf{u} .

Definition 1. Given a real number c , the Dirac functional δ_c is defined by $(\delta_c, p(x)) := p(c)$, for every $p \in \mathbb{P}$.

Definition 2. Given a linear functional \mathbf{u} , we define, for each polynomial p , the linear functional $p\mathbf{u}$ as follows $(p\mathbf{u}, r(x)) := (\mathbf{u}, p(x)r(x))$, for every $r \in \mathbb{P}$. For each real number c the linear functional $(x - c)^{-1}\mathbf{u}$ is given by

$$((x - c)^{-1}\mathbf{u}, r(x)) := (\mathbf{u}, (r(x) - r(c))/(x - c)) \quad \text{for every } r \in \mathbb{P}. \quad (2.1)$$

Note that

$$(x - c)^{-1}((x - c)\mathbf{u}) = \mathbf{u} - (\mathbf{u})_0\delta_c \quad \text{for every } \mathbf{u} \in \mathbb{P}', \quad (2.2)$$

while

$$(x - c)((x - c)^{-1}\mathbf{u}) = \mathbf{u}. \quad (2.3)$$

2.2. Monic little q -Laguerre orthogonal polynomials

In what follows, we shall always assume that $0 < q < 1$. The q -derivative operator D_q is defined by [7, Eq. (2.3)]

$$(D_q p)(x) = \frac{p(qx) - p(x)}{(q - 1)x}, \quad x \neq 0 \quad (2.4)$$

and $(D_q p)(0) = p'(0)$ by continuity, for $p \in \mathbb{P}$. Note that $\lim_{q \uparrow 1} (D_q p)(x) = p'(x)$, for every $p \in \mathbb{P}$. This q -difference operator satisfies the following properties which will be useful in the next sections:

$$(D_q(pr))(x) = r(x)(D_q p)(x) + p(qx)(D_q r)(x) \quad \text{for every } r, p \in \mathbb{P}. \quad (2.5)$$

$$(D_q p)(x) = (D_{q^{-1}} p)(qx) \quad \text{for every } p \in \mathbb{P}. \quad (2.6)$$

Monic little q -Laguerre polynomials $p_n(x; a|q)$ are the polynomials orthogonal with respect to the inner product (see [13])

$$\langle p, r \rangle = \sum_{k=0}^{\infty} \frac{(aq)^k (aq; q)_{\infty}}{(q; q)_k} p(q^k) r(q^k), \quad 0 < aq < 1, \quad \text{for every } p, r \in \mathbb{P}, \quad (2.7)$$

where the q -shifted factorials are defined [5, pp. 3,6]

$$(b; q)_0 = 1, \quad (b; q)_k = \prod_{j=1}^k (1 - bq^{j-1}), \quad k \geq 1 \quad \text{and} \quad (b; q)_\infty = \lim_{n \rightarrow \infty} (b; q)_n = \prod_{j=1}^{\infty} (1 - bq^{j-1}). \quad (2.8)$$

Using the q -integral introduced by Thomae [30,31] and Jackson [10]

$$\int_0^b f(x) d_q(x) := (1 - q)b \sum_{n=0}^{\infty} f(bq^n) q^n, \quad b > 0$$

and since $(q; q)_k = (q; q)_\infty / (q^{k+1}; q)_\infty$, the inner product (2.7) can be written for $a = q^\alpha$ as

$$\langle p, r \rangle = \frac{(q^{\alpha+1}; q)_\infty}{(1 - q)(q; q)_\infty} \int_0^1 p(x) r(x) x^\alpha (qx; q)_\infty d_q(x), \quad \alpha > -1.$$

Little q -Laguerre polynomials are a particular family of little q -Jacobi polynomials and they constitute q -analogues of Laguerre polynomials (see [14, p. 117] and [8, p. 272]). They are related with monic orthogonal Wall polynomials $\{W_n(x; b, q)\}_n$ (see [3,5, p. 198, p. 196]) as follows:

$$p_n(x; a|q) = \frac{W_n(qx; aq, q)}{q^n}, \quad n \geq 0.$$

They are also related with monic q -Laguerre polynomials $\{L_n^{(\alpha)}(x; q)\}_n$ (see [5,9,25, p. 194]) by

$$p_n(x; q^\alpha|q) = \left(\frac{1 - q}{q} \right)^n L_n^{(\alpha)} \left(\frac{qx}{1 - q}; q \right), \quad n \geq 0, \quad \alpha > -1.$$

For monic little q -Laguerre polynomials the following properties are known.

2.2.1. Three-term recurrence relation

We have [13]

$$x p_n(x; a|q) = p_{n+1}(x; a|q) + B_n p_n(x; a|q) + C_n p_{n-1}(x; a|q), \quad n \geq 1, \\ B_n = q^n(1 + a - aq^n(q + 1)), \quad C_n = aq^{2n-1}(q^n - 1)(aq^n - 1) \quad (2.9)$$

with the initial conditions $p_0(x; a|q) = 1$ and $p_1(x; a|q) = x - (1 - aq)$.

2.2.2. q -difference representations

In [22] we can find

$$p_n(x; a|q) = \frac{D_q p_{n+1}(x; a|q)}{[n + 1]_q} + aq^n(1 - q)D_q p_n(x; a|q), \quad n \geq 0, \quad (2.10)$$

where

$$[0]_q = 0, \quad [n]_q = \frac{q^n - 1}{q - 1}, \quad n \geq 1. \quad (2.11)$$

Moreover, since

$$p_n(x; aq|q) = \frac{D_q p_{n+1}(x; a|q)}{[n + 1]_q}, \quad n \geq 0,$$

we get

$$p_n\left(x; \frac{a}{q} \middle| q\right) = p_n(x; a|q) + aq^{n-1}(1 - q^n)p_{n-1}(x; a|q), \quad n \geq 1. \quad (2.12)$$

2.2.3. Representation as a basic hypergeometric function

We have [5,14,22]

$$\begin{aligned} p_n(x; a|q) &= (-1)^n q^{n(n-1)/2} (aq; q)_n {}_2\phi_1\left(\begin{matrix} q^{-n}, & 0 \\ & aq \end{matrix} \middle| q; qx\right) \\ &= (-1)^n q^{n(n-1)/2} (aq; q)_n \sum_{k=0}^n \frac{(q^{-n}; q)_k}{(q; q)_k (aq; q)_k} (qx)^k. \end{aligned} \quad (2.13)$$

From the above hypergeometric representation we get

$$p_n(0; a|q) = (-1)^n q^{n(n-1)/2} (aq; q)_n. \quad (2.14)$$

2.2.4. Squared norm and moments

Let us denote for $n \geq 0$,

$$k_n = \langle p_n(x; a|q), p_n(x; a|q) \rangle = \sum_{k=1}^{\infty} \frac{(aq)^k (aq; q)_{\infty}}{(q; q)_k} (p_n(q^k; a|q))^2 = (aq^n)^n (q; q)_n (aq; q)_n \quad (2.15)$$

(see [13]). From the definition of k_n we can deduce the following relations:

$$k_0 = 1, \quad k_n = aq^{2n-1}(q^n - 1)(aq^n - 1)k_{n-1}, \quad n \geq 1. \quad (2.16)$$

If we denote the little q -Laguerre linear functional $\mathbf{u}^{(a)}$ as

$$(\mathbf{u}^{(a)}, p(x)) = \sum_{k=0}^{\infty} \frac{(aq)^k (aq; q)_{\infty}}{(q; q)_k} p(q^k) \quad \text{for every } p \in \mathbb{P} \quad (2.17)$$

then the canonical moments associated with $\mathbf{u}^{(a)}$ can be derived from [3, p. 198] and they are

$$(\mathbf{u}^{(a)}, x^n) = (aq; q)_n, \quad n \geq 0. \quad (2.18)$$

3. Little q -Laguerre–Sobolev orthogonal polynomials

Let us consider the Sobolev inner product defined on \mathbb{P} by

$$\langle p, r \rangle_S = \sum_{k=0}^{\infty} p(q^k) r(q^k) \frac{(aq)^k (aq; q)_{\infty}}{(q; q)_k} + \lambda \sum_{k=0}^{\infty} (D_q p)(q^k) (D_q r)(q^k) \frac{(aq)^k (aq; q)_{\infty}}{(q; q)_k}, \quad (3.1)$$

where D_q is the q -difference operator defined in (2.4), $0 < aq < 1$ and $\lambda \geq 0$.

We shall denote by $\{Q_n(x; a; \lambda|q)\}_n \equiv \{Q_n(x)\}_n$ the MOPS associated with the (Sobolev) inner product $\langle \cdot, \cdot \rangle_S$. Such a sequence is said to be the little q -Laguerre–Sobolev MOPS.

Proposition 1. Let $\{p_n(x; a|q)\}_n$ be the little q -Laguerre MOPS and let $\{Q_n(x)\}_n$ be the little q -Laguerre–Sobolev MOPS. The following relation holds:

$$p_n(x; a|q) + aq^{n-1}(1 - q^n)p_{n-1}(x; a|q) = Q_n(x) + d_{n-1}(\lambda, a|q)Q_{n-1}(x), \quad n \geq 2, \quad (3.2)$$

where

$$d_{n-1}(\lambda, a|q) \equiv d_{n-1}(\lambda) = aq^{n-1}(1 - q^n) \frac{k_{n-1}}{\tilde{k}_{n-1}}, \quad (3.3)$$

$$\tilde{k}_n = \langle Q_n, Q_n \rangle_S. \quad (3.4)$$

Proof. If we expand

$$p_n(x; a|q) + aq^{n-1}(1 - q^n)p_{n-1}(x; a|q) = Q_n(x) + \sum_{i=0}^{n-1} f_{i,n}Q_i(x),$$

then

$$f_{i,n} = \frac{\langle p_n(x; a|q) + aq^{n-1}(1 - q^n)p_{n-1}(x; a|q), Q_i(x) \rangle_S}{\langle Q_i, Q_i \rangle_S}.$$

Thus, for $0 \leq i \leq n-1$ we have, by using (2.10),

$$\begin{aligned} f_{i,n} &= \frac{1}{\tilde{k}_i} \{ \langle p_n(x; a|q) + aq^{n-1}(1 - q^n)p_{n-1}(x; a|q), Q_i(x) \rangle_S \} \\ &= \frac{1}{\tilde{k}_i} \{ \langle p_n(x; a|q) + aq^{n-1}(1 - q^n)p_{n-1}(x; a|q), Q_i(x) \rangle + \lambda[n]_q \langle p_{n-1}(x; a|q), D_q Q_i(x) \rangle \} \\ &= \frac{\langle p_n(x; a|q) + aq^{n-1}(1 - q^n)p_{n-1}(x; a|q), Q_i(x) \rangle}{\tilde{k}_i}. \end{aligned}$$

Then,

$$f_{i,n} = \begin{cases} 0 & \text{if } 0 \leq i \leq n-2, \\ aq^{n-1}(1 - q^n) \frac{k_{n-1}}{\tilde{k}_{n-1}} & \text{if } i = n-1. \quad \square \end{cases}$$

Corollary 1. The little q -Laguerre–Sobolev orthogonal polynomials satisfy

$$Q_n(x) = \sum_{j=1}^n e_{j,n} p_j(x; a|q), \quad n \geq 1, \quad (3.5)$$

where

$$e_{n,n} = 1, \quad (3.6)$$

$$e_{j,n} = (-1)^{n-j} (d_j(\lambda) + aq^j(q^{j+1} - 1)) \prod_{s=j+1}^{n-1} d_s(\lambda), \quad 1 \leq j \leq n-1, \quad n \geq 2, \quad (3.7)$$

with the convention $\prod_{s=m}^{m-1} d_s(\lambda) = 1$.

Proof. From (3.2) and taking into account that $Q_1(x) = p_1(x; a|q)$, (3.5) is derived. \square

We can compute recursively the coefficients $d_n(\lambda)$ and the norms \tilde{k}_n defined in (3.3) and (3.4), respectively, by means of

Proposition 2. For $n \geq 2$, we have

$$d_n(\lambda) = \frac{-a^2 q^{3n+1} (q^n - 1)(aq^n - 1)(q^{n+1} - 1)}{aq^{2n+1} (q^n - 1)(aq^n - 1) + ([n]_q)^2 (\lambda q^2 + a^2 (q - 1)^2 q^{2n}) + aq^{n+1} (q^n - 1) d_{n-1}(\lambda)}, \quad (3.8)$$

with the initial condition

$$d_1(\lambda) = -\frac{a^2 (q - 1) q^2 (aq - 1) (q^2 - 1)}{\lambda + a(q - 1) q (aq - 1)}. \quad (3.9)$$

Moreover, we have

$$\tilde{k}_n = k_n + (\lambda + (a(1 - q)q^{n-1})^2) ([n]_q)^2 k_{n-1} - (a(1 - q^n)q^{n-1})^2 \frac{(k_{n-1})^2}{\tilde{k}_{n-1}}, \quad n \geq 1 \quad (3.10)$$

with $\tilde{k}_0 = k_0 = 1$.

Proof. If we denote $p_n(x; a|q) \equiv p_n(x)$, from the definition of \tilde{k}_n in (3.4), using (2.10) and (3.2), we get

$$\begin{aligned} \tilde{k}_n &= \langle Q_n(x), Q_n(x) \rangle_S = \langle Q_n(x), p_n(x) \rangle_S = k_n + \lambda \langle (D_q Q_n)(x), (D_q p_n)(x) \rangle \\ &= k_n + \lambda \langle (D_q Q_n)(x), [n]_q p_{n-1}(x) - a(1 - q)[n]_q q^{n-1} (D_q p_{n-1})(x) \rangle \\ &= k_n + \lambda ([n]_q)^2 k_{n-1} - \lambda a q^{n-1} (1 - q^n) \langle (D_q Q_n)(x), (D_q p_{n-1})(x) \rangle \\ &= k_n + \lambda ([n]_q)^2 k_{n-1} - a q^{n-1} (1 - q^n) \{ \langle Q_n(x), p_{n-1}(x) \rangle_S - \langle Q_n(x), p_{n-1}(x) \rangle \} \\ &= k_n + \lambda ([n]_q)^2 k_{n-1} + a q^{n-1} (1 - q^n) \langle Q_n(x), p_{n-1}(x) \rangle \\ &= k_n + \lambda ([n]_q)^2 k_{n-1} + a q^{n-1} (1 - q^n) \\ &\quad \times \langle p_n(x) + a q^{n-1} (1 - q^n) p_{n-1}(x) - d_{n-1}(\lambda) Q_{n-1}(x), p_{n-1}(x) \rangle \\ &= k_n + \lambda ([n]_q)^2 k_{n-1} + (a q^{n-1} (1 - q^n))^2 k_{n-1} - a q^{n-1} (1 - q^n) d_{n-1}(\lambda) k_{n-1}. \end{aligned}$$

Thus, from (2.16) and (3.3) we get (3.8) as well as the initial condition (3.9). Eq. (3.10) is a consequence of the above equality and (3.3). \square

Remark. Although the coefficients $d_n(\lambda)$ appear in the previous results for $n \geq 1$, we can start the recurrence relation (3.8) with the initial condition $d_0(\lambda) = a(1 - q)$, obtaining the same coefficients for $n \geq 1$.

Monic little q -Laguerre orthogonal polynomials $\{p_n(x; a|q)\}_n$ are related with monic Laguerre orthogonal polynomials $\{L_n^{(\alpha)}(x)\}_n$ by means of the following limit relation (see [13, p. 105])

$$\lim_{q \uparrow 1} \frac{p_n((1 - q)x; q^\alpha | q)}{(1 - q)^n} = L_n^{(\alpha)}(x), \quad n \geq 0, \alpha > -1. \quad (3.11)$$

Monic Laguerre–Sobolev polynomials $\{Q_n^{(\alpha)}(x)\}_n$ (see e.g. [20,28]) are the polynomials orthogonal with respect to the Sobolev inner product

$$(p, r)_S = \int_0^\infty p(x)r(x)x^\alpha e^{-x} + \lambda \int_0^\infty p(x)r(x)x^\alpha e^{-x}, \quad \alpha > -1. \quad (3.12)$$

Monic Laguerre–Sobolev polynomials and monic Laguerre polynomials are related by means of

$$Q_n^{(\alpha)}(x) + d_{n-1}(\lambda, \alpha)Q_{n-1}^{(\alpha)}(x) = L_n^{(\alpha)}(x) + nL_{n-1}^{(\alpha)}(x), \quad (3.13)$$

where the coefficients $d_n(\lambda, \alpha)$ satisfy the following first-order recurrence relation

$$d_n(\lambda, \alpha) = \frac{(1+n)(\alpha+n)}{\alpha + (2+\lambda)n - d_{n-1}(\lambda, \alpha)}, \quad d_1(\lambda, \alpha) = \frac{2(1+\alpha)}{1+\alpha+\lambda}. \quad (3.14)$$

A limit relation between monic little q -Laguerre–Sobolev orthogonal polynomials and monic Laguerre–Sobolev orthogonal polynomials appears in a natural way.

Proposition 3. *The following limit relation holds:*

$$\lim_{q \uparrow 1} \frac{Q_n((1-q)x; q^\alpha; \lambda(1-q)^2|q)}{(1-q)^n} = Q_n^{(\alpha)}(x), \quad n \geq 1, \quad (3.15)$$

where $\{Q_n^{(\alpha)}(x)\}_n$ are the monic Laguerre–Sobolev polynomials.

Proof. From (3.2) we have for $n \geq 2$,

$$\begin{aligned} \frac{Q_n((1-q)x; q^\alpha; \lambda(1-q)^2|q)}{(1-q)^n} &= \frac{p_n((1-q)x; q^\alpha|q)}{(1-q)^n} + q^\alpha[n]_q q^{n-1} \frac{p_{n-1}((1-q)x; q^\alpha|q)}{(1-q)^{n-1}} \\ &\quad - \frac{d_{n-1}(\lambda(1-q)^2, q^\alpha|q)}{(1-q)} \frac{Q_{n-1}((1-q)x; q^\alpha; \lambda(1-q)^2|q)}{(1-q)^{n-1}}. \end{aligned} \quad (3.16)$$

Since $\lim_{q \uparrow 1} [n]_q = n$ and $d_n(\lambda(1-q)^2, q^\alpha|q)/(1-q)$ converges to the coefficients $d_n(\lambda, \alpha)$ given in (3.14) when $q \uparrow 1$, the result follows by using the limit relation (3.11) as well as the equality

$$Q_1((1-q)x; q^\alpha; \lambda(1-q)^2|q) = p_1((1-q)x; q^\alpha|q). \quad \square$$

4. The linear operator \mathcal{S}

Even the inner product in (3.1) no longer satisfies the basic property $\langle xp(x), r(x) \rangle_S = \langle p(x), xr(x) \rangle_S$, i.e. $\{Q_n\}_n$ does not satisfy a three-term recurrence relation, there exists an operator \mathcal{S} which is symmetric with respect to the inner product (3.1).

Proposition 4. *Let $h(x)$ be the polynomial*

$$h(x) = a(q-1)x \quad (4.1)$$

with $0 < aq < 1$, and let \mathcal{S} be the q -difference operator

$$\mathcal{S} \equiv h(x)\mathcal{I} - \lambda a D_q + \lambda(1-x)D_{q^{-1}}, \quad (4.2)$$

where \mathcal{I} is the identity operator. Then

$$\langle h(x)p(x), r(x) \rangle_S = \langle p(x), (\mathcal{S}r)(x) \rangle \quad \text{for every } p, r \in \mathbb{P}. \quad (4.3)$$

Proof. The weight function

$$\rho(q^k) = \frac{(aq)^k (aq; q)_\infty}{(q; q)_k}$$

satisfies

$$(1 - q^k)\rho(q^k) = aq\rho(q^{k-1}), \quad k \geq 1. \quad (4.4)$$

Using (2.5) we get

$$\begin{aligned} \langle h(x)p(x), r(x) \rangle_S &= \langle h(x)p(x), r(x) \rangle + \lambda \langle (D_q(hp))(x), (D_q r)(x) \rangle \\ &= \langle h(x)p(x), r(x) \rangle - \lambda a \langle p(x), (D_q r)(x) \rangle + \lambda a q \langle p(qx), (D_q r)(x) \rangle \\ &= \langle p(x), h(x)r(x) - \lambda a (D_q r)(x) \rangle + \lambda \langle (1-x)p(x), (D_{q^{-1}} r)(x) \rangle, \end{aligned}$$

where the last equality is a consequence of (4.4). Then, the result holds. \square

Theorem 1. The linear operator \mathcal{S} defined in (4.2) is symmetric with respect to the Sobolev inner product (3.1), i.e.,

$$\langle (\mathcal{S}p)(x), r(x) \rangle_S = \langle p(x), (\mathcal{S}r)(x) \rangle_S \quad \text{for every } p, r \in \mathbb{P}. \quad (4.5)$$

Proof. Since \mathcal{S} is a linear operator, it is sufficient to prove that

$$\langle (S\vartheta_n)(x), \vartheta_m(x) \rangle_S - \langle \vartheta_n(x), (S\vartheta_m)(x) \rangle_S = 0 \quad \text{for every } n, m \geq 0, \quad (4.6)$$

with $\vartheta_k(x) = x^k$.

If $n + m \leq 2$, it is easy to obtain the result for each particular case.

On the other hand, if $n + m > 2$, from (2.17) and (4.2) the left-hand side of (4.6) is $(\mathbf{u}^{(a)}, t_{n+m}(x))$, where

$$\begin{aligned} t_{n+m}(x) &= \lambda q \{ (q^{-m}[m]_q - q^{-n}[n]_q)x^{n+m} + ((a - q^{-m})[m]_q - (a - q^{-n})[n]_q)x^{n+m-1} \} \\ &\quad + \lambda^2 q^{1-m-n} [n]_q [m]_q \{ (q^n[m]_q - q^m[n]_q)x^{n+m-2} \\ &\quad + (q^m(1 - aq^{n-1})[n-1]_q - q^n(1 - aq^{m-1})[m-1]_q)x^{n+m-3} \}. \end{aligned} \quad (4.7)$$

From (2.18) and after some straightforward computations we deduce that $(\mathbf{u}^{(a)}, t_{n+m}(x)) = 0$. \square

Proposition 5. Let $\{p_n(x; a|q)\}_n$ be the little q -Laguerre MOPS and $\{Q_n(x)\}_n$ be the little q -Laguerre–Sobolev MOPS. We have

$$h(x)p_n(x; a|q) = a(q-1)Q_{n+1}(x) + a_{n,n}Q_n(x) + a_{n-1,n}Q_{n-1}(x), \quad n \geq 2, \quad (4.8)$$

where

$$a_{n,n} = a(q-1)(d_n(\lambda) + q^n(1 - aq^n)), \quad (4.9)$$

$$a_{n-1,n} = aq^n(q-1)(1 - aq^n)d_{n-1}(\lambda) \quad (4.10)$$

with $h(x)$ and $d_n(\lambda)$ defined in (4.1) and (3.3), respectively.

Proof. By using the three-term recurrence relation for the little q -Laguerre polynomials (2.9) we have

$$\begin{aligned} h(x)p_n(x; a|q) &= a(q-1)xp_n(x; a|q) = a(q-1)(p_{n+1}(x; a|q) + B_n p_n(x; a|q) + C_n p_{n-1}(x; a|q)) \\ &= a(q-1)(p_{n+1}(x; a|q) + aq^n(1-q^{n+1})p_n(x; a|q) \\ &\quad + q^n(1-aq^n)p_n(x; a|q) + C_n p_{n-1}(x; a|q)) \\ &= a(q-1)(p_{n+1}(x; a|q) + aq^n(1-q^{n+1})p_n(x; a|q) \\ &\quad + q^n(1-aq^n)(p_n(x; a|q) + aq^{n-1}(1-q^n)p_{n-1}(x; a|q))). \end{aligned}$$

From (3.2) the result holds. \square

Taking into account Propositions 1 and 5, we deduce:

Corollary 2. *The little q -Laguerre–Sobolev orthogonal polynomials $\{Q_n(x)\}_n$ satisfy the following recurrence relation:*

$$\begin{aligned} Q_{n+1}(x) &= (q^n(aq^n - 1) + x - d_n(\lambda) + aq^{n-1}(q^n - 1))Q_n(x) \\ &\quad - (aq^{2(n-1)}(q^n - 1)(aq^{n-1} - 1) + d_{n-1}(\lambda)(q^n(aq^n - 1) + x + aq^{n-1}(q^n - 1)))Q_{n-1}(x) \\ &\quad - aq^{2n-3}(q^n - 1)(aq^n - q)d_{n-2}(\lambda)Q_{n-2}(x), \quad n \geq 1, \end{aligned} \quad (4.11)$$

where $d_n(\lambda)$ are defined in (3.3), with the convention $d_{-1}(\lambda) = 0$ and $d_0(\lambda) = a(1-q)$, and the initial conditions $Q_{-1}(x) = 0$, $Q_0(x) = 1$ and $Q_1(x) = p_1(x; a|q)$.

Proof. From (3.2) and using (4.8) we obtain the above four-term recurrence relation. \square

Proposition 6. *Let $\{p_n(x; a|q)\}_n$ be the little q -Laguerre MOPS, $\{Q_n(x)\}_n$ be the little q -Laguerre–Sobolev MOPS and \mathcal{S} be the linear q -difference operator introduced in (4.2). We have*

$$(\mathcal{S}Q_n)(x) = a(q-1)p_{n+1}(x; a|q) + b_{n,n}p_n(x; a|q) + b_{n-1,n}p_{n-1}(x; a|q), \quad n \geq 2, \quad (4.12)$$

where

$$b_{n,n} = \frac{a^2 q^n (1-q)(q^{n+1} - 1)(q^n - aq^{2n} + d_n(\lambda))}{d_n(\lambda)}, \quad (4.13)$$

$$b_{n-1,n} = \frac{a^3 q^{3n-1}(q-1)(q^n - 1)(1 - aq^n)(q^{n+1} - 1)}{d_n(\lambda)} \quad (4.14)$$

and the coefficients $d_n(\lambda)$ are given in (3.3).

Proof. If we expand $(\mathcal{S}Q_n)(x)$ in terms of the sequence $\{p_n(x; a|q)\}_n$,

$$(\mathcal{S}Q_n)(x) = a(q-1)p_{n+1}(x; a|q) + \sum_{i=0}^n b_{i,n}p_i(x; a|q),$$

then from (4.3) we get

$$b_{i,n} = \frac{\langle (\mathcal{S}Q_n)(x), p_i(x; a|q) \rangle}{k_i} = \frac{\langle Q_n(x), h(x)p_i(x; a|q) \rangle_S}{k_i}.$$

Hence $b_{i,n} = 0$ for $i = 0, 1, \dots, n-2$. On the other hand,

$$b_{n-1,n} = \frac{\langle Q_n(x), h(x) p_{n-1}(x; a|q) \rangle_S}{k_{n-1}} = a(q-1) \frac{\tilde{k}_n}{k_{n-1}}$$

and

$$\begin{aligned} b_{n,n} &= \frac{\langle Q_n(x), h(x) p_n(x; a|q) \rangle_S}{k_n} \\ &= \frac{\langle Q_n(x), a(q-1)Q_{n+1}(x) + a_{n,n}Q_n(x) + a_{n-1,n}Q_{n-1}(x) \rangle_S}{k_n} = a_{n,n} \frac{\tilde{k}_n}{k_n} \end{aligned}$$

using (4.8). \square

Proposition 7. Let $\{p_n(x; a|q)\}_n$ be the little q -Laguerre MOPS, $\{Q_n(x)\}_n$ be the little q -Laguerre–Sobolev MOPS and \mathcal{S} be the linear q -difference operator defined in (4.2). The following relation holds:

$$(\mathcal{S}Q_n)(x) = a(q-1)Q_{n+1}(x) + c_{n,n}Q_n(x) + c_{n-1,n}Q_{n-1}(x), \quad n \geq 2, \quad (4.15)$$

where

$$c_{n,n} = \frac{a(q-1)(aq^{2n}(aq^n-1)(q^{n+1}-1) + d_n(\lambda)^2)}{d_n(\lambda)}, \quad (4.16)$$

$$c_{n-1,n} = \frac{a^2q^{2n}(q-1)(aq^n-1)(q^{n+1}-1)d_{n-1}(\lambda)}{d_n(\lambda)} \quad (4.17)$$

and the coefficients $d_n(\lambda)$ are given in (3.3).

Proof. If we expand the polynomial $(\mathcal{S}Q_n)(x)$ in terms of the polynomials $\{Q_n(x)\}_n$,

$$(\mathcal{S}Q_n)(x) = a(q-1)Q_{n+1}(x) + \sum_{i=0}^n c_{i,n}Q_i(x)$$

and using the symmetric character of the linear operator \mathcal{S} , we get

$$c_{i,n} = \frac{\langle (\mathcal{S}Q_n)(x), Q_i(x) \rangle_S}{\langle Q_i(x), Q_i(x) \rangle_S} = \frac{\langle Q_n(x), (\mathcal{S}Q_i)(x) \rangle_S}{\tilde{k}_i}.$$

Thus, $c_{i,n} = 0$ for $i = 0, 1, \dots, n-2$. Moreover,

$$c_{n-1,n} = \frac{\langle Q_n(x), (\mathcal{S}Q_{n-1})(x) \rangle_S}{\tilde{k}_{n-1}} = a(q-1) \frac{\tilde{k}_n}{\tilde{k}_{n-1}}.$$

Finally, from Proposition 6 we get

$$\begin{aligned} c_{n,n} &= \frac{\langle Q_n(x), (\mathcal{S}Q_n)(x) \rangle_S}{\tilde{k}_n} \\ &= \frac{\langle a(q-1)p_{n+1}(x; a|q) + b_{n,n}p_n(x; a|q) + b_{n-1,n}p_{n-1}(x; a|q), Q_n(x) \rangle_S}{\tilde{k}_n} \\ &= a(q-1) \frac{\langle p_{n+1}(x; a|q), Q_n(x) \rangle_S}{\tilde{k}_n} + b_{n,n}, \end{aligned}$$

where $b_{n,n}$ is given in (4.13). So we must compute $\langle p_{n+1}(x; a|q), Q_n(x) \rangle_S$. Since

$$\begin{aligned} b_{n,n} &= \frac{\langle Q_n(x), h(x) p_n(x; a|q) \rangle_S}{k_n} = a(q-1) \frac{\langle Q_n(x), x p_n(x; a|q) \rangle_S}{k_n} \\ &= \frac{a(q-1)}{k_n} (\langle Q_n(x), p_{n+1}(x; a|q) \rangle_S + B_n \tilde{k}_n), \end{aligned}$$

where $h(x) = a(q-1)x$ and B_n is given in (2.9), we can express $\langle p_{n+1}(x; a|q), Q_n(x) \rangle_S$ in terms of $b_{n,n}$ and after some straightforward computations the result holds. \square

5. Zeros

The zeros of the polynomial $p_n(x; a|q)$ are all real and distinct, they live on the interval of orthogonality $(0, 1)$, and they separate the zeros of $p_{n-1}(x; a|q)$. In this section we study the location of the zeros of little q -Laguerre–Sobolev orthogonal polynomials $\{Q_n(x)\}_n$. An interlacing property which relates the zeros of $Q_n(x)$ with the zeros of $p_n(x; a|q)$ is proved.

Lemma 1. For $n \geq 0$ and $a \leq 1$ we have $(-1)^n Q_n(0) > 0$.

Proof. We shall prove that $Q_n(0)/p_n(0; a|q) > 0$, for every $n \geq 0$. Thus, by using the value of $p_n(0; a|q)$ given in (2.14) the result follows.

From (3.2) we obtain the following recurrence relation for $Q_n(0)$:

$$Q_n(0) = p_n(0; a|q) + aq^{n-1}(1 - q^n)p_{n-1}(0; a|q) - d_{n-1}(\lambda)Q_{n-1}(0),$$

$$Q_1(0) = p_1(0; a|q).$$

By using (2.14),

$$p_n(0; a|q) + aq^{n-1}(1 - q^n)p_{n-1}(0; a|q) = p_{n-1}(0; a|q)q^{n-1}(a - 1).$$

Thus,

$$Q_n(0) = p_{n-1}(0; a|q)q^{n-1}(a - 1) - d_{n-1}(\lambda)Q_{n-1}(0), \quad Q_1(0) = p_1(0; a|q) = aq - 1.$$

From (2.14) we can also obtain

$$p_n(0; a|q) = q^{n-1}(aq^n - 1)p_{n-1}(0; a|q).$$

Taking into account the last expression,

$$\frac{Q_n(0)}{p_n(0; a|q)} = \frac{a - 1}{aq^n - 1} - \frac{d_{n-1}(\lambda)}{q^{n-1}(aq^n - 1)} \frac{Q_{n-1}(0)}{p_{n-1}(0; a|q)}.$$

If we denote $\mathcal{A}_n = Q_n(0)/p_n(0; a|q)$, the last equality reads

$$\mathcal{A}_n = \frac{a - 1}{aq^n - 1} - \frac{d_{n-1}(\lambda)}{q^{n-1}(aq^n - 1)} \mathcal{A}_{n-1}.$$

From (3.3) we obtain

$$\mathcal{A}_1 = \frac{Q_1(0)}{p_1(0; a|q)} = 1, \quad \mathcal{A}_n = \frac{1}{1 - aq^n} \left(1 - a + a(1 - q^n) \frac{k_{n-1}}{\tilde{k}_{n-1}} \mathcal{A}_{n-1} \right).$$

Since $k_1/\tilde{k}_1 > 0$, the coefficient \mathcal{A}_2 is positive for $a \leq 1$ and then $\mathcal{A}_n \geq 0$, for every $n \geq 1$. Thus, $\text{sgn}(Q_n(0)) = \text{sgn}(p_n(0; a|q))$, for every $n \geq 1$, so we get $Q_{2k}(0) > 0$ and $Q_{2k+1}(0) < 0$. The case $n = 0$ follows from $Q_0(0) = p_0(0; a|q) = 1$. \square

Lemma 2. Let $p_k(x)$ be a polynomial of degree k . If $\lambda=0$ or $a=1$, there exists a unique polynomial $g_k(x)$ of degree k such that

$$(\mathcal{S}g_k)(x) = h(x)p_k(x), \quad (5.1)$$

where the linear operator \mathcal{S} and the polynomial $h(x)$ are defined in Proposition 4.

Proof. If $\lambda = 0$ the linear operator \mathcal{S} becomes $h(x)\mathcal{I}$, where \mathcal{I} stands for the identity operator. Then, it is sufficient to take $g_k(x) = p_k(x)$.

If $a = 1$ the linear operator \mathcal{S} can be written

$$\mathcal{S} \equiv (q-1)x\mathcal{I} - \lambda D_q + \lambda(1-x)D_{q^{-1}}.$$

Let us expand

$$g_k(x) = \sum_{i=0}^k b_i x^i, \quad h(x)p_k(x) = (q-1)xp_k(x) = \sum_{i=1}^{k+1} a_i x^i.$$

The action of the linear operator \mathcal{S} on $g_k(x)$ yields

$$(\mathcal{S}g_k)(x) = \sum_{i=0}^k b_i \left((q-1)x^{i+1} - \lambda \frac{[i]_q}{q^{i-1}} x^i + \lambda [i]_q \left(\frac{1}{q^{i-1}} - 1 \right) x^{i-1} \right).$$

From the equality $(\mathcal{S}g_k)(x) = h(x)p_k(x)$ we obtain a system of $k+1$ linear equations with $k+1$ unknowns. It has a unique solution which can be found by using the forward substitution method. \square

Lemma 3. Let $p_k(x)$ be a polynomial of degree k and assume $a = 1$. Let $g_k(x)$ be the polynomial of degree k given in Lemma 2 such that $(\mathcal{S}g_k)(x) = h(x)p_k(x)$. Then

$$\langle r(x), g_k(x) \rangle_S = \langle r(x), p_k(x) \rangle - \frac{\lambda}{1-q} r(0)(D_{q^{-1}}g_k)(0) \quad \text{for every } r \in \mathbb{P}. \quad (5.2)$$

Proof. For each polynomial $r(x)$ we have

$$r(x) = r(qx) - h(x)(D_q r)(x). \quad (5.3)$$

Since $(\mathcal{S}g_k)(0) = 0$, from (2.1), (2.3), (2.6), (3.1), (4.2), (5.1) and (5.3) we get

$$\begin{aligned} \langle r(x), p_k(x) \rangle &= \left\langle r(x), \frac{(\mathcal{S}g_k)(x)}{h(x)} \right\rangle = \left(\mathbf{u}^{(1)}, \frac{r(x)(\mathcal{S}g_k)(x)}{h(x)} \right) \\ &= \left(\mathbf{u}^{(1)}, \frac{r(x)(\mathcal{S}g_k)(x) - r(0)(\mathcal{S}g_k)(0)}{h(x)} \right) = ((h(x))^{-1} \mathbf{u}^{(1)}, r(x)(\mathcal{S}g_k)(x)) \\ &= \langle r(x), g_k(x) \rangle_S - \lambda((h(x))^{-1} \mathbf{u}^{(1)}, r(qx)(D_{q^{-1}}g_k)(qx) - r(x)(D_{q^{-1}}g_k)(x)) \\ &\quad - \frac{\lambda}{q-1} (\mathbf{u}^{(1)}, r(x)(D_{q^{-1}}g_k)(x)) \end{aligned}$$

$$\begin{aligned}
&= \langle r(x), g_k(x) \rangle_S - \lambda((h(x))^{-1} \mathbf{u}^{(1)}, h(x) D_q[r(x)(D_{q^{-1}} g_k)(x)]) \\
&\quad - \frac{\lambda}{q-1} (\mathbf{u}^{(1)}, r(x)(D_{q^{-1}} g_k)(x)) \\
&= \langle r(x), g_k(x) \rangle_S - \lambda(\mathbf{u}^{(1)}, D_q[r(x)(D_{q^{-1}} g_k)(x)]) - \frac{\lambda}{q-1} (\mathbf{u}^{(1)}, r(x)(D_{q^{-1}} g_k)(x)).
\end{aligned}$$

Consequently, if we denote $t(x) = r(x)(D_{q^{-1}} g_k)(x)$ we have

$$\langle r(x), p_k(x) \rangle = \langle r(x), g_k(x) \rangle_S - \lambda \left(\mathbf{u}^{(1)}, (D_q t)(x) + \frac{t(x)}{q-1} \right). \quad (5.4)$$

Since $t(x)$ is a polynomial, writing

$$t(x) = \sum_{k=0}^m t_k x^k, \quad (5.5)$$

we obtain

$$\left(\mathbf{u}^{(1)}, (D_q t)(x) + \frac{t(x)}{q-1} \right) = \frac{(\mathbf{u}^{(1)})_0 t_0}{q-1} + \sum_{k=1}^m \left([k]_q (\mathbf{u}^{(1)})_{k-1} + \frac{(\mathbf{u}^{(1)})_k}{q-1} \right) t_k \quad (5.6)$$

and from (2.11) and (2.18) we get

$$\left(\mathbf{u}^{(1)}, (D_q t)(x) + \frac{t(x)}{q-1} \right) = \frac{1}{q-1} r(0)(D_{q^{-1}} g_k)(0). \quad (5.7)$$

Substitution of this relation into (5.4) yields (5.2). \square

Lemma 4. Let $p_k(x)$ be a polynomial of degree $k > 1$. If $\lambda > 0$ and $a \neq 1$, there exist a unique polynomial $g_k(x)$ of degree k and a unique constant c_p (depending on the polynomial p_k) such that

$$(\mathcal{S} g_k)(x) = h(x)(p_k(x) + x c_p). \quad (5.8)$$

Proof. Let us expand

$$g_k(x) = \sum_{i=0}^k b_i x^i, \quad h(x) p_k(x) = a(q-1)x p_k(x) = \sum_{i=1}^{k+1} a_i x^i.$$

The action of the linear operator \mathcal{S} on $g_k(x)$ can be written as

$$(\mathcal{S} g_k)(x) = \sum_{i=0}^k b_i \left(a(q-1)x^{i+1} - \lambda \frac{[i]_q}{q^{i-1}} x^i + \lambda [i]_q \left(\frac{1}{q^{i-1}} - a \right) x^{i-1} \right).$$

From the equality $(\mathcal{S} g_k)(x) = h(x)(p_k(x) + x c_p)$ we get the following system of $(k+1)$ linear equations with $(k+1)$ unknowns

$$a(q-1)b_k = a_{k+1},$$

$$a(q-1)b_{k-1} - \lambda \frac{[k]_q}{q^{k-1}} b_k = a_k,$$

$$a(q-1)b_{i-2} - \lambda \frac{[i-1]_q}{q^{i-2}} b_{i-1} + \lambda [i]_q \left(\frac{1}{q^{i-1}} - a \right) b_i = a_{i-1}, \quad (i=4, \dots, k)$$

$$a(q-1)b_1 - \lambda \frac{[2]_q}{q} b_2 + \lambda [3]_q \left(\frac{1}{q^2} - a \right) b_3 = a_2 + a(q-1)c_p,$$

$$a(q-1)b_0 - \lambda b_1 + \lambda [2]_q \left(\frac{1}{q} - a \right) b_2 = a_1,$$

$$(1-a)\lambda b_1 = 0.$$

This linear system has a unique solution $(b_0, b_1, \dots, b_k, c_p)$ which can be found by using the forward substitution method. Moreover, since $\lambda > 0$ and $a \neq 1$ then $b_1 = 0$. \square

Lemma 5. Let $p_k(x)$ be a polynomial of degree $k > 1$. Let $g_k(x)$ be the polynomial of degree k and c_p be the constant given in the previous lemma such that (5.8) is verified. Then,

$$\langle r(x), g_k(x) \rangle_S = \langle r(x), p_k(x) + c_p x \rangle \quad \text{for every } r \in \mathbb{P}. \quad (5.9)$$

Proof. By using the same technique as in Lemma 3 we get

$$\langle r(x), g_k(x) \rangle_S = \langle r(x), p_k(x) + c_p x \rangle + \frac{\lambda}{a(q-1)} (D_{q^{-1}} g_k)(0) r(0).$$

Since, as stated in the previous lemma, the coefficient $b_1 = g'_k(0) = 0$, then $(D_{q^{-1}} g_k)(0) = g'_k(0) = 0$ and the result holds. \square

Lemma 6. Let $k > 1$, let $0 < x_1 < x_2 < \dots < x_k$ be nonnegative real numbers and let be

$$p(x) = \prod_{i=1}^k (x - x_i). \quad (5.10)$$

Then, $(-1)^k c_p > 0$ where c_p is the constant obtained for $p(x)$ in Lemma 4 when $\lambda > 0$ and $0 < aq < 1$.

Proof. Using the notation of Lemma 4 and since $a_{k+1} = a(q-1)$, from the Cardano-Vieta relations between coefficients of a polynomial and their zeros, we get

$$\begin{aligned} b_k &= 1, \\ b_{k-1} &= \frac{a_k}{a(q-1)} + \lambda \frac{[k]_q}{q^{k-1}} \frac{b_k}{a(q-1)} < 0, \\ b_{k-2} &= \frac{a_{k-1}}{a(q-1)} + \lambda \frac{[k-1]_q}{q^{k-2}} \frac{b_{k-1}}{a(q-1)} - \lambda [k]_q \left(\frac{1}{q^{k-1}} - a \right) \frac{b_k}{a(q-1)} > 0, \end{aligned}$$

since $0 < q < 1$ and $0 < aq < 1$. Thus, it is straightforward to prove that $(-1)^{k-j} b_j > 0$, $j=2, 3, \dots, k$. Furthermore, since $b_1 = 0$ we obtain

$$(-1)^k c_p = -\lambda \frac{[2]_q}{q} \frac{(-1)^k b_2}{a(q-1)} + \lambda [3]_q \left(\frac{1}{q^2} - a \right) \frac{(-1)^k b_3}{a(q-1)} - \frac{(-1)^k a_2}{a(q-1)} > 0. \quad \square$$

Theorem 2. Let $\{p_n(x; a|q)\}_n$ be the little q -Laguerre MOPS with $0 < aq < 1$ and $\{Q_n(x)\}_n$ be the little q -Laguerre–Sobolev MOPS. For each $\lambda > 0$ the polynomial $Q_n(x)$, $n \geq 2$, has exactly n real and distinct zeros, where at least $n - 1$ of them are positive. Moreover, if $a \leq 1$ then all the zeros of $Q_n(x)$ are positive. If we denote by $x_{n,1} < x_{n,2} < \cdots < x_{n,n}$ the zeros of $p_n(x; a|q)$ and if we denote by $y_{n,1} < y_{n,2} < \cdots < y_{n,n}$ the n different zeros of $Q_n(x)$ then

$$y_{n,1} < x_{n,1} < y_{n,2} < x_{n,2} < \cdots < y_{n,n} < x_{n,n}. \quad (5.11)$$

Proof. Assume $n > 2$. Let $x_{n,1} < x_{n,2} < \cdots < x_{n,n}$ be the zeros of $p_n(x; a|q)$ and let us define for $1 \leq i \leq n$ the polynomial $w_{n-1}^{(i)}$ of degree $n - 1$ as

$$w_{n-1}^{(i)} = \prod_{j=1, j \neq i}^n (x - x_{n,j}). \quad (5.12)$$

• If $a \neq 1$ by using Lemma 4 we obtain a unique polynomial $g_{n-1}^{(i)}(x)$ of degree $n - 1$ as well as a unique constant c_i such that $(\mathcal{S}g_{n-1}^{(i)})(x) = h(x)(w_{n-1}^{(i)}(x) + c_i x)$. From Lemma 5 we get

$$\begin{aligned} 0 &= \langle Q_n(x), g_{n-1}^{(i)}(x) \rangle_S = \langle w_{n-1}^{(i)}(x), Q_n(x) \rangle + c_i \langle x, Q_n(x) \rangle \\ &= \sum_{k=0}^{\infty} w_{n-1}^{(i)}(q^k) Q_n(q^k) \rho(q^k) + c_i \sum_{k=0}^{\infty} q^k Q_n(q^k) \rho(q^k). \end{aligned}$$

The Gaussian-type quadrature formula based in the zeros of $p_n(x; a|q)$ yields

$$0 = \langle Q_n(x), g_{n-1}^{(i)}(x) \rangle_S = \mu_i w_{n-1}^{(i)}(x_{n,i}) Q_n(x_{n,i}) + c_i \sum_{k=0}^{\infty} q^k Q_n(q^k) \rho(q^k). \quad (5.13)$$

Let us compute the second term of the above sum by using (3.5)

$$c_i \sum_{k=0}^{\infty} q^k Q_n(q^k) \rho(q^k) = c_i \langle x, Q_n(x) \rangle = c_i \sum_{j=1}^n e_{j,n} \langle x, p_j(x; a|q) \rangle = c_i e_{1,n} k_1.$$

Since $k_1 > 0$, $\text{sgn}(e_{1,n}) = (-1)^{n-2}$ and $\text{sgn}(c_i) = (-1)^{n-1}$, we obtain that the right-hand side of the above expression is always negative.

From (5.13) we deduce

$$\mu_i w_{n-1}^{(i)}(x_{n,i}) Q_n(x_{n,i}) = -c_i \sum_{k=0}^{\infty} q^k Q_n(q^k) \rho(q^k) > 0$$

and then $Q_n(x_{n,i}) \neq 0$. Moreover $\text{sgn}(Q_n(x_{n,i})) = \text{sgn}(w_{n-1}^{(i)}(x_{n,i})) = (-1)^{n-i}$, so $Q_n(x)$ changes sign between two consecutive zeros of $p_n(x; a|q)$.

Finally, since $\text{sgn}(Q_n(x_{n,1})) = (-1)^{n-1}$ then $Q_n(x)$ has n different real zeros, which separate those of $p_n(x; a|q)$ as stated.

• If $a = 1$, we use the orthogonality of $Q_n(x)$, Lemma 3 and the Gaussian-type quadrature formula for evaluating sums in order to obtain

$$\begin{aligned} 0 &= \langle Q_n(x), g_{n-1}^{(i)}(x) \rangle_S = \langle Q_n(x), w_{n-1}^{(i)}(x) \rangle - \frac{\lambda}{1-q} Q_n(0) (D_{q^{-1}} g_{n-1}^{(i)})(0) \\ &= \mu_i w_{n-1}^{(i)}(x_{n,i}) Q_n(x_{n,i}) - \frac{\lambda}{1-q} Q_n(0) (D_{q^{-1}} p_i)(0), \end{aligned}$$

where $w_{n-1}^{(i)}(x)$ are the polynomials defined in (5.12). Thus,

$$\mu_i w_{n-1}^{(i)}(x_{n,i}) Q_n(x_{n,i}) = \frac{\lambda}{1-q} Q_n(0) (D_{q^{-1}} g_{n-1}^{(i)})(0).$$

From Lemma 1 and repeating the arguments of Lemma 6 we get $(-1)^{n-2} (D_{q^{-1}} g_{n-1}^{(i)})(0) > 0$. Hence we deduce $\mu_i w_{n-1}^{(i)}(x_{n,i}) Q_n(x_{n,i}) > 0$, and then $Q_n(x_{n,i}) \neq 0$ as well as $\text{sgn}(Q_n(x_{n,i})) = (-1)^{n-i}$. The proof follows in the same way as in the case already discussed.

Finally, by Lemma 1, if $a \leq 1$ we have $(-1)^n Q_n(0) > 0$, and all zeros are positive.

The result for $n = 2$ is a consequence of

$$p_2(x; a|q) - Q_2(x) = \frac{a\lambda q(-1+q^2)(-1+aq+x)}{\lambda + a(-1+q)q(-1+aq)}. \quad \square$$

6. Asymptotic properties

In this section asymptotic properties of the sequence $\{Q_n(x)\}_n$ on compact subsets of $\mathbb{C} \setminus [0, 1]$ are studied (results on asymptotic properties for polynomials orthogonal with respect to different Sobolev inner products have been given in, e.g., [2, 16, 18, 21, 26]). More precisely, we shall derive the relative asymptotics $\{Q_n(x)/p_n(x; a|q)\}$ and the asymptotic behavior of the ratio of two consecutive little q -Laguerre–Sobolev orthogonal polynomials $\{Q_{n+1}(x)/Q_n(x)\}$ on compact subsets of $\mathbb{C} \setminus [0, 1]$. As a consequence, we recover the relative asymptotics between monic Laguerre–Sobolev orthogonal polynomials $\{Q_n^{(z)}(x)\}_n$ and monic Laguerre orthogonal polynomials $\{L_n^{(z)}(x)\}_n$ given in [17].

First, using [32, Theorem 1, p. 263] we can give the ratio asymptotics for little q -Laguerre polynomials.

Proposition 8. *Let $\{p_n(x; a|q)\}_n$ be the little q -Laguerre MOPS. The following ratio asymptotics holds:*

$$\lim_{n \rightarrow \infty} \frac{p_n(x; a|q)}{p_{n+1}(x; a|q)} = \frac{1}{x}, \quad 0 < aq < 1 \quad (6.1)$$

uniformly on compact subsets of $\mathbb{C} \setminus [0, 1]$.

Now, we give bounds for the squared norm \tilde{k}_n defined in (3.4).

Proposition 9. *Let k_n and \tilde{k}_n given in (2.15) and (3.4), respectively. For $n \geq 1$, we have*

$$k_n + \lambda([n]_q)^2 k_{n-1} \leq \tilde{k}_n \leq k_n + (\lambda([n]_q)^2 + (a(1-q^n)q^{n-1})^2) k_{n-1}, \quad (6.2)$$

where $[n]_q$ is given in (2.11).

Proof. The inequality on the right-hand side of (6.2) is straightforward from (3.10). Using the extremal property of k_n we have, for $n \geq 1$,

$$\tilde{k}_n = \langle Q_n(x), Q_n(x) \rangle_S = \langle Q_n(x), Q_n(x) \rangle + \lambda \langle (D_q Q_n)(x), (D_q Q_n)(x) \rangle \geq k_n + \lambda([n]_q)^2 k_{n-1}. \quad \square$$

Remark. If we divide (6.2) by k_n and we take limit when $\lambda \rightarrow \infty$ we obtain

$$\lim_{\lambda \rightarrow \infty} \frac{k_n}{\tilde{k}_n} = 0, \quad n \geq 1$$

and then, by using (3.3) we get

$$\lim_{\lambda \rightarrow \infty} d_n(\lambda) = 0, \quad n \geq 1.$$

Next, we give the asymptotic behaviour for the sequence $\{q^{2n-1}\tilde{k}_n/k_n\}_n$.

Proposition 10. Let k_n and \tilde{k}_n given in (2.15) and (3.4), respectively. Then

$$\lim_{n \rightarrow \infty} q^{2n-1} \frac{\tilde{k}_n}{k_n} = \frac{\lambda}{a(1-q)^2} > 0, \quad 0 < aq < 1.$$

Proof. If we divide (3.10) by k_n and using (2.15) we get

$$\frac{\tilde{k}_n}{k_n} = 1 + \frac{(\lambda + (a(1-q)q^{n-1})^2)([n]_q)^2}{aq^{2n-1}(q^n-1)(aq^n-1)} - \frac{a(q^n-1)}{q(aq^n-1)} \frac{k_{n-1}}{\tilde{k}_{n-1}}. \quad (6.3)$$

Let us define

$$s_{n+1} = q^{2n-1} \frac{\tilde{k}_n}{k_n} s_n, \quad n \geq 0$$

with the initial condition $s_0 = 1$. Therefore, from (6.3) we get

$$s_{n+1} - q^{2n-1} \left(1 + \frac{(\lambda + (a(1-q)q^{n-1})^2)([n]_q)^2}{aq^{2n-1}(q^n-1)(aq^n-1)} \right) s_n + \frac{a(q^n-1)}{(aq^n-1)} q^{4n-5} s_{n-1} = 0, \quad (6.4)$$

where $s_0 = 1$ and $s_1 = \tilde{k}_1/k_1$. It is straightforward to deduce

$$\lim_{n \rightarrow \infty} q^{2n-1} \left(1 + \frac{(\lambda + (a(1-q)q^{n-1})^2)([n]_q)^2}{aq^{2n-1}(q^n-1)(aq^n-1)} \right) = \frac{\lambda}{a(1-q)^2},$$

$$\lim_{n \rightarrow \infty} \frac{a(q^n-1)}{(aq^n-1)} q^{4n-5} = 0.$$

Since the roots of the limit characteristic equation of (6.4) are

$$z_1 = 0, \quad z_2 = \frac{\lambda}{a(1-q)^2}$$

from the Poincaré's Theorem [29] (see also [24]), the sequence $\{s_{n+1}/s_n\}_n$ converges to z_1 or z_2 . By using the inequality on the left-hand side of (6.2), we get

$$\lim_{n \rightarrow \infty} q^{2n-1} \frac{\tilde{k}_n}{k_n} = z_2. \quad \square$$

The above results allow us to deduce the relative asymptotics $\{Q_n(x)/p_n(x; a|q)\}$.

Theorem 3. Let $\{Q_n(x)\}_n$ be the little q -Laguerre–Sobolev MOPS and let $\{p_n(x; a|q)\}_n$ be the little q -Laguerre MOPS. The following limit relation holds:

$$\lim_{n \rightarrow \infty} \frac{Q_n(x)}{p_n(x; a|q)} = 1, \quad 0 < aq < 1 \quad (6.5)$$

uniformly on compact subsets of $\mathbb{C} \setminus [0, 1]$.

Proof. From (3.2) and (3.3) we can write for $n \geq 1$,

$$1 + a(1 - q^n)q^{n-1} \frac{p_{n-1}(x; a|q)}{p_n(x; a|q)} = \frac{Q_n(x)}{p_n(x; a|q)} + a(1 - q^n)q^{n-1} \frac{k_{n-1}}{\tilde{k}_{n-1}} \frac{p_{n-1}(x; a|q)}{p_n(x; a|q)} \frac{Q_{n-1}(x)}{p_{n-1}(x; a|q)}. \quad (6.6)$$

From (6.1) and Proposition 10,

$$\lim_{n \rightarrow \infty} a(1 - q^n)q^{n-1} \frac{k_{n-1}}{\tilde{k}_{n-1}} \frac{p_{n-1}(x; a|q)}{p_n(x; a|q)} = 0 \quad (6.7)$$

uniformly on compact subsets of $\mathbb{C} \setminus [0, 1]$. For a fixed compact set K in $\mathbb{C} \setminus [0, 1]$, there exist $n_0 \in \mathbb{N}$, $\epsilon_0, \epsilon_1 \in \mathbb{R}^+$ such that

$$\left| \frac{Q_n(x)}{p_n(x; a|q)} \right| \leq 1 + \epsilon_0 + \epsilon_1 \left| \frac{Q_{n-1}(x)}{p_{n-1}(x; a|q)} \right|.$$

Thus, $\{Q_n(x)/p_n(x; a|q)\}_n$ is uniformly bounded on K . Taking limits in (6.6) when $n \rightarrow \infty$, from (6.1) and (6.7) we get the result. \square

From Theorems 2 and 3 we obtain

Corollary 3. The set of zeros of $Q_n(x)$ accumulates on $[0, 1]$. If $a > 1$, then

$$\lim_{n \rightarrow \infty} y_{n,1} = 0,$$

where $y_{n,1} < y_{n,2} < \dots < y_{n,n}$ are the zeros of the n th degree monic little q -Laguerre–Sobolev polynomial $Q_n(x)$.

Next, we give the asymptotic behavior of the ratio of two consecutive little q -Laguerre–Sobolev orthogonal polynomials, which is a consequence of Proposition 8 and Theorem 3.

Corollary 4. Let $\{Q_n(x)\}_n$ be the little q -Laguerre–Sobolev MOPS. Then

$$\lim_{n \rightarrow \infty} \frac{Q_{n+1}(x)}{Q_n(x)} = x \quad (6.8)$$

uniformly on compact subsets of $\mathbb{C} \setminus [0, 1]$.

Remark. It should be finally mentioned that we can recover the relative asymptotics between monic Laguerre–Sobolev orthogonal polynomials $\{Q_n^{(\alpha)}(x)\}_n$ and monic Laguerre orthogonal polynomials

$\{L_n^{(\alpha)}(x)\}_n$ given in [17]. From (2.12) and (3.2) when $a = q^\alpha$ we get

$$\begin{aligned} p_n((1-q)x; q^{\alpha-1}|q) \\ = Q_n((1-q)x; q^\alpha, \lambda(1-q)^2|q) + d_{n-1}(\lambda(1-q)^2, q^\alpha|q) Q_{n-1}((1-q)x; q^\alpha, \lambda(1-q)^2|q). \end{aligned}$$

If we take the limit in the above expression when $q \uparrow 1$ (see Proposition 3 and (3.11)) we obtain

$$L_n^{(\alpha-1)}(x) = Q_n^{(\alpha)}(x) + d_{n-1}(\lambda, \alpha) Q_{n-1}^{(\alpha)}(x), \quad (6.9)$$

where $\{L_n^{(\alpha)}(x)\}_n$ are the monic Laguerre polynomials, $\{Q_n^{(\alpha)}(x)\}_n$ are the monic Laguerre–Sobolev polynomials and the coefficients $d_n(\lambda, \alpha)$ are defined by means of the recurrence relation given in (3.14). From (6.9), using the same technique as in Theorem 3, it can be deduced that

$$\lim_{n \rightarrow \infty} \frac{Q_n^{(\alpha)}(x)}{L_n^{(\alpha-1)}(x)} = \frac{2}{\sqrt{\lambda^2 + 4\lambda} - \lambda} \quad (6.10)$$

holds uniformly on compact subsets of $\mathbb{C} \setminus [0, \infty)$, which is the monic form of the asymptotic behavior obtained in [17].

Acknowledgements

E.G. wishes to acknowledge partial financial support by Dirección General de Enseñanza Superior (DGES) of Spain under Grant PB-96-0952. The research of F.M. was partially supported by DGES of Spain under Grant PB96-0120-C03-01 and INTAS Project 93-0219 Ext. J.J.M.B. also wishes to acknowledge partial financial support by Junta de Andalucía, Grupo de Investigación FQM 0229.

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