# DEFORMED $q^{-1}$-LAGUERRE POLYNOMIALS, RECURRENCE COEFFICIENTS, AND NON-LINEAR DIFFERENCE EQUATIONS* 

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In this paper, we study a one-parameter deformation of the $q$-Laguerre weight function. An investigation is made on the polynomials orthogonal with respect to such a weight. With the aid of the two compatibility conditions, previously obtained in Y. Chen, M.E.H. Ismail, J. Math. Anal. Appl. 345, 1 (2008), and the $q$-analog of a sum rule obtained in this paper, we derive expressions for the recurrence coefficients in terms of certain auxiliary quantities, and show that these quantities satisfy a pair of first order non-linear difference equations. This manuscript is a shorter version of the full paper [Indagat. Math., to appear] and has been modified to be suitable for the proceedings of Matrix 2014.

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## 1. Introduction

In this paper, we derive difference equations satisfied by the recurrence coefficients of a family of polynomials orthogonal with respect to the weight supported on $[0, \infty)$,

$$
\begin{align*}
w(x, \alpha, t ; q) & =\frac{x^{\alpha}}{(-(1-q) x ; q)_{\infty}\left(-(1-q) \frac{t}{x} ; q\right)_{\infty}} \\
t & \geq 0, \quad \alpha>-1, \quad 0<q<1 \tag{1.1}
\end{align*}
$$

[^0]where
$$
(a ; q)_{\infty}:=\prod_{j=0}^{\infty}\left(1-a q^{j}\right)
$$

In the special case of $q \rightarrow 1^{-}$, this reduces to

$$
x^{\alpha} e^{-x} e^{-t / x}
$$

first considered by Chen and Its [1], which is a singular deformation of the ordinary Laguerre weight. It was shown in that case that the log-derivative of the Hankel determinant (with respect to $t$ ) is the $\tau$-function of a particular Painlevé III.

In the limit $t \rightarrow 0^{+}$, the weight (1.1) reduces to the $q$-Laguerre weight introduced by Moak [2]. Other deformations of the $q$-Laguerre weight have been studied in [3-5] and [6]. It transpires that for $t=q /(1-q)^{2}$ and $\alpha=0$, the corresponding orthogonal polynomials are the Stieltjes-Wigert polynomials. For this value of $t$ and $\alpha \neq 0$, the orthogonal polynomials were studied in [7] by Askey.

Let $\left\{P_{n}(x)\right\}$ be the monic polynomials orthogonal with respect to a weight $w$ on the interval $[0, \infty)$. That is

$$
\begin{equation*}
\int_{0}^{\infty} P_{n}(x) P_{m}(x) w(x) d x=h_{n} \delta_{n m} \tag{1.2}
\end{equation*}
$$

where $h_{n}$ is the square of the $L^{2}$ norm. It is well-known that the polynomials satisfy a three term recurrence relation

$$
\begin{equation*}
x P_{n}(x)=P_{n+1}(x)+\alpha_{n} P_{n}(x)+\beta_{n} P_{n-1}(x) . \tag{1.3}
\end{equation*}
$$

We take the initial conditions to be $P_{-1}(x)=0$ and $P_{0}(x)=1$. Our monic polynomial has a monomial expansion

$$
\begin{equation*}
P_{n}(x)=x^{n}+p(n) x^{n-1}+\ldots \tag{1.4}
\end{equation*}
$$

It is clear from the recurrence relation that

$$
\begin{equation*}
\sum_{j=0}^{n-1} \alpha_{j}=-p(n) \tag{1.5}
\end{equation*}
$$

In [8], Chen and Ismail showed that under suitable conditions on the weight $w$, the polynomials satisfied a first order structural relation with respect to the operator $D_{q}$, defined by

$$
\left(D_{q} f\right)(x)=\frac{f(x)-f(q x)}{x(1-q)}
$$

Specifically, they proved the following theorem.

Theorem 1.1. Let

$$
\begin{equation*}
A_{n}(x)=\frac{1}{h_{n}} \int_{0}^{\infty} \frac{u(q x)-u(y)}{q x-y} P_{n}(y) P_{n}(y / q) w(y) d y \tag{1.6}
\end{equation*}
$$

and

$$
\begin{equation*}
B_{n}(x)=\frac{1}{h_{n-1}} \int_{0}^{\infty} \frac{u(q x)-u(y)}{q x-y} P_{n}(y) P_{n-1}(y / q) w(y) d y \tag{1.7}
\end{equation*}
$$

where

$$
\begin{equation*}
u(x)=-\frac{D_{q^{-1}} w(x)}{w(x)} \tag{1.8}
\end{equation*}
$$

Then, the orthogonal polynomials satisfy the $q$-difference relation

$$
\begin{equation*}
D_{q} P_{n}(x)=\beta_{n} A_{n}(x) P_{n-1}(x)-B_{n}(x) P_{n}(x) \tag{1.9}
\end{equation*}
$$

The above theorem is a $q$-analog of the structural relation appearing in [9]. Furthermore, it was shown in [8] that the functions $A_{n}(x)$ and $B_{n}(x)$ satisfy the supplementary conditions
$B_{n+1}(x)+B_{n}(x)=\left(x-\alpha_{n}\right) A_{n}(x)+x(q-1) \sum_{j=0}^{n} A_{j}(x)-u(q x)$,
and
$\beta_{n+1} A_{n+1}(x)-\beta_{n} A_{n-1}(x)=1+\left(x-\alpha_{n}\right) B_{n+1}(x)-\left(q x-\alpha_{n}\right) B_{n}(x)$.
Equations $\left(q S_{1}\right)$ and $\left(q S_{2}\right)$ are $q$-analogs of the supplementary conditions $\left(S_{1}\right)$ and $\left(S_{2}\right)$ appearing in [9]. Chen and Its also made use of the following equation that can be thought of as the first integral of $\left(S_{1}\right)$ and $\left(S_{2}\right)$

$$
\begin{equation*}
B_{n}^{2}(x)+u(x) B_{n}(x)+\sum_{j=0}^{n-1} A_{j}(x)=\beta_{n} A_{n}(x) A_{n-1}(x) \tag{2}
\end{equation*}
$$

A derivation of $\left(S_{2}^{\prime}\right)$ is given in [1] and the equation first appeared in [10]. In [1], they found a pair of coupled non-linear difference equations whose solutions were related to the recurrence coefficients. In this context, they also found a particular Painlevé-III differential equation in the parameter $t$. Equation $\left(S_{2}^{\prime}\right)$ appeared in [11] in connection with a Painlevé-V equation, in [12], in connection with a Painlevé-IV equation and in [13], in connection with a Painlevé-V equation.

For the weight appearing in (1.1), we make use of Theorem 1.1, as well as equations $\left(q S_{1}\right)$ and $\left(q S_{2}\right)$ in an attempt to find expressions for the recurrence coefficients in terms of solutions to a pair of non-linear difference equations. Observe that the quantity $\sum_{j} A_{j}(x)$ appears in $\left(q S_{1}\right)$ and not in $\left(q S_{2}\right)$. We will find that in order to deal with this sum effectively, we will require an additional equation involving this quantity. Therefore, instrumental in our approach is the derivation of a $q$-analog of the equation $\left(S_{2}^{\prime}\right)$ which can be thought of as a first integral of $\left(q S_{1}\right)$ and $\left(q S_{2}\right)$.

The three main results of the paper are summarized below.
Theorem 1.2. Let $A_{n}(x)$ and $B_{n}(x)$ be given by (1.6) and (1.7). Then,

$$
\beta_{n} A_{n}(x) A_{n-1}(x)=B_{n}^{2}(x)+u(q x) B_{n}(x)+\left(1+(1-v q) x B_{n}(x)\right) \sum_{j=0}^{n-1} A_{j}(x) \cdot\left(q S_{2}^{\prime}\right)
$$

Lemma 1.3. Let $\left\{P_{n}\right\}$ be the monic polynomials orthogonal with respect to the weight (1.1) on the interval $[0, \infty)$. Furthermore, let

$$
R_{n}=\frac{1}{h_{n}} \int_{0}^{\infty} P_{n}(y) P_{n}(y / q) \frac{w(y, \alpha, t ; q)}{y} d y
$$

and

$$
r_{n}=\frac{1}{h_{n-1}} \int_{0}^{\infty} P_{n}(y) P_{n-1}(y / q) \frac{w(y, \alpha, t ; q)}{y} d y .
$$

Then, the recurrence coefficients $\alpha_{n}$ and $\beta_{n}$ have the following form

$$
\begin{aligned}
& q^{2 n+\alpha} \alpha_{n}=\frac{\left(1-q^{n}\right)}{1-q}+\frac{1-q^{n+\alpha+1}}{q(1-q)}+q^{n-1} t\left(R_{n}+(1-q) S_{n-1}\right), \\
& \beta_{n} q^{2 n-1}=\frac{1}{q^{2 \alpha} q^{2 n}} \frac{1-q^{n}}{1-q} \frac{1-q^{n+\alpha}}{1-q}+\frac{1-q^{n}}{q^{\alpha+1}} t+\frac{q^{n}}{q^{\alpha+1}} t_{n}+\frac{1}{q^{2 \alpha+1} q^{n}} t S_{n-1},
\end{aligned}
$$

where $S_{n-1}:=\sum_{j=0}^{n-1} R_{j}$.
Remark 1. The sum $S_{n}$ is computed in (3.8) entirely in terms of $R_{n}$ and $r_{n}$. Therefore, the lemma above gives expressions for the recurrence coefficients in terms of $R_{n}$ and $r_{n}$ only.

Theorem 1.4. Let

$$
x_{n}=\frac{q^{n+\alpha}(1-q)}{R_{n}}, \quad y_{n}=q^{n}\left(1-r_{n}\right) \quad \text { and } \quad T=\frac{(1-q)^{2}}{q} t .
$$

Then, the $x_{n}$ and $y_{n}$ satisfy the following coupled difference equations

$$
\begin{align*}
& \left(x_{n} y_{n}-1\right)\left(x_{n-1} y_{n}-1\right)=q^{2 n+\alpha} T \frac{\left(y_{n}-1\right)\left(y_{n}-1 / T\right)}{\left(q^{n}-y_{n}\right)} \\
& \left(x_{n} y_{n}-1\right)\left(x_{n} y_{n+1}-1\right)=-q^{2 n+\alpha+1} \frac{\left(x_{n}-1\right)\left(x_{n}-T\right)}{x_{n}} \tag{1.10}
\end{align*}
$$

This paper is organized as follows. In Section 2, we evaluate the rational functions $A_{n}$ and $B_{n}$ in terms of certain auxiliary quantities. In Section 3, we give a proof of Theorem 1.2 and Lemma 1.3. In Section 4, we give a proof of Theorem 1.4.

## 2. The structural relation

In this section, we compute the functions $A_{n}(x)$ and $B_{n}(x)$ appearing in relation (1.9) in terms of certain auxiliary quantities. Our first task is to compute the function $u$ for the weight function (1.1). We have

$$
u(x, \alpha, t ; q)=\frac{x^{2}+\left(\frac{1-q^{-\alpha}}{1-q}\right) q x-q^{1-\alpha} t}{x^{2}\left(1+\left(q^{-1}-1\right) x\right)}
$$

From this, it follows that

$$
\begin{align*}
& \frac{u(q x, \alpha, t ; q)-u(y, \alpha, t ; q)}{q x-y}=\left(\frac{t}{q^{\alpha+1} y}\right) \frac{1}{x^{2}}+\left(\frac{q-t(1-q)^{2}}{q^{\alpha+2}\left(1+\left(q^{-1}-1\right) y\right)}\right) \frac{1}{x} \\
& -\left(\frac{q-t(1-q)^{2}}{q^{\alpha+2}\left(1+\left(q^{-1}-1\right) y\right)}\right) \frac{1-q}{1+(1-q) x}-\left(\frac{u(y, \alpha, t ; q)}{q}\right) \frac{1}{x} \tag{2.1}
\end{align*}
$$

With the following definitions of the auxiliary quantities

$$
\begin{aligned}
R_{n}^{(1)} & =\frac{1}{h_{n}} \int_{0}^{\infty} P_{n}(y) P_{n}(y / q) \frac{w(y, \alpha, t ; q)}{y} d y \\
R_{n}^{(2)} & =\frac{1}{h_{n}} \int_{0}^{\infty} P_{n}(y) P_{n}(y / q) \frac{w(y, \alpha, t ; q)}{1+y\left(q^{-1}-1\right)} d y \\
r_{n}^{(1)} & =\frac{1}{h_{n-1}} \int_{0}^{\infty} P_{n}(y) P_{n-1}(y / q) \frac{w(y, \alpha, t ; q)}{y} d y \\
r_{n}^{(2)} & =\frac{1}{h_{n-1}} \int_{0}^{\infty} P_{n}(y) P_{n-1}(y / q) \frac{w(y, \alpha, t ; q)}{1+y\left(q^{-1}-1\right)} d y
\end{aligned}
$$

we find that $A_{n}(x)$ and $B_{n}(x)$ appearing in (1.9) are rational functions of $x$ and read

$$
\begin{align*}
A_{n}(x)= & \frac{R_{n}^{(1)}}{x^{2}}\left(\frac{t}{q^{\alpha+1}}\right)+\frac{R_{n}^{(2)}}{x}\left(\frac{q-t(1-q)^{2}}{q^{\alpha+2}}\right) \\
& -(1-q) \frac{R_{n}^{(2)}}{1+x(1-q)}\left(\frac{q-t(1-q)^{2}}{q^{\alpha+2}}\right)  \tag{2.2}\\
B_{n}(x)= & \frac{r_{n}^{(1)}}{x^{2}}\left(\frac{t}{q^{\alpha+1}}\right)+\frac{r_{n}^{(2)}}{x}\left(\frac{q-t(1-q)^{2}}{q^{\alpha+2}}\right) \\
& -(1-q) \frac{r_{n}^{(2)}}{1+x(1-q)}\left(\frac{q-t(1-q)^{2}}{q^{\alpha+2}}\right)-\frac{1}{x}\left(\frac{1-q^{n}}{1-q}\right) \tag{2.3}
\end{align*}
$$

In the derivation above we made use of the formulae

$$
\frac{1}{h_{n}} \int_{0}^{\infty} u(y, \alpha, t ; q) P_{n}(y) P_{n}(y / q) w(y, \alpha, t ; q) d y=0
$$

and

$$
\frac{1}{h_{n-1}} \int_{0}^{\infty} u(y, \alpha, t ; q) P_{n}(y) P_{n-1}(y / q) w(y, \alpha, t ; q) d y=q \frac{1-q^{n}}{1-q}
$$

which follow easily from the $q$-product rule and the integration by parts formula for the $D_{q}$ operator [8]. We now take note of the fact that the $R_{n}^{(2)}$ can be expressed in terms of $R_{n}^{(1)}$ likewise for $r_{n}^{(2)}$ in terms of $r_{n}^{(1)}$. To see this, observe that

$$
\begin{align*}
& \left(\left(\frac{t(1-q)}{q}\right) \frac{1}{y}+\left(\frac{q-t(1-q)^{2}}{q^{2}}\right) \frac{1}{1+\left(q^{-1}-1\right) y}\right) w(y, \alpha, t ; q) \\
& =q^{\alpha-1} w(y / q, \alpha, t ; q) \tag{2.4}
\end{align*}
$$

Therefore, we have

$$
\begin{align*}
& \frac{t(1-q)}{q} R_{n}^{(1)}+\left(\frac{q-t(1-q)^{2}}{q^{2}}\right) R_{n}^{(2)}=q^{n+\alpha}  \tag{2.5}\\
& \frac{t(1-q)}{q} r_{n}^{(1)}+\left(\frac{q-t(1-q)^{2}}{q^{2}}\right) r_{n}^{(2)}=-(1-q) q^{n+\alpha-1} \sum_{j=0}^{n-1} \alpha_{j} \tag{2.6}
\end{align*}
$$

Using (2.5) and (2.6), note that $R_{n}^{(2)}$ and $r_{n}^{(2)}$ can be eliminated from (2.2) and (2.3).

## 3. The recurrence coefficients

In this section, we derive expressions for the recurrence coefficients in terms of the quantities $R_{n}^{(1)}$ and $r_{n}^{(1)}$. Because we no longer require $R_{n}^{(2)}$ and $r_{n}^{(2)}$, we will drop the superscript and use the notation

$$
R_{n}=R_{n}^{(1)}, \quad r_{n}=r_{n}^{(1)} \quad \text { and } \quad S_{n}=\sum_{j=0}^{n} R_{n}
$$

We begin with the derivation of $\left(q S_{2}^{\prime}\right)$.
Proof of Theorem 1.2. First, we write $\left(q S_{2}\right)$ in the form

$$
\beta_{n+1} A_{n+1}(x)-\beta_{n} A_{n-1}(x)=1+\left(x-\alpha_{n}\right)\left(B_{n+1}(x)-B_{n}(x)\right)+(1-q) x B_{n}(x) .
$$

If we multiply the above equations by $A_{n}(x)$ and use $\left(q S_{1}\right)$ to substitute for $\left(x-\alpha_{n}\right) A_{n}(x)$, we obtain

$$
\begin{aligned}
& \beta_{n+1} A_{n+1}(x) A_{n}(x)-\beta_{n} A_{n}(x) A_{n-1}(x) \\
& =A_{n}(x)+\left(B_{n+1}^{2}(x)+u(q x) B_{n+1}(x)\right)-\left(B_{n}^{2}(x)+u(q x) B_{n}(x)\right) \\
& +x(1-q)\left(B_{n+1}(x) \sum_{j=0}^{n} A_{j}(x)-B_{n}(x) \sum_{j=0}^{n-1} A_{j}(x)\right)
\end{aligned}
$$

Observe that, up to $A_{n}(x)$ on the right-hand side, the above is a first order difference equation in $n$, hence, summing over $n$, we obtain the $q$-analog of $\left(S_{2}^{\prime}\right)$

$$
\beta_{n} A_{n}(x) A_{n-1}(x)=B_{n}^{2}(x)+u(q x) B_{n}(x)+\left(1+(1-q) x B_{n}(x)\right) \sum_{j=0}^{n-1} A_{j}(x)
$$

To proceed further, we obtain, equating the coefficients of $x^{-2}$ in $\left(q S_{1}\right)$,

$$
\begin{equation*}
r_{n+1}+r_{n}=-\alpha_{n} R_{n}+1 \tag{3.1}
\end{equation*}
$$

Equating the coefficients of $x^{-1}$ in $\left(q S_{1}\right)$, we obtain the equation

$$
\begin{aligned}
& -(1-q)\left(q^{n} \sum_{j=0}^{n} \alpha_{j}+q^{n-1} \sum_{j=0}^{n-1} \alpha_{j}-\frac{t}{q^{\alpha+1}}\left(r_{n+1}+r_{n}\right)\right)-\frac{1-q^{n+1}}{1-q}-\frac{1-q^{n}}{1-q} \\
& =-\alpha_{n} q^{n}-\frac{1-q^{-\alpha}}{1-q}+\left(\frac{t}{q^{\alpha+1}}\right)\left(R_{n}+\alpha_{n}(1-q) R_{n}-(1-q) S_{n}-(1-q)\right) .
\end{aligned}
$$

The $r_{n}$ terms can be eliminated by using (3.1) and after some simplification, we arrive at

$$
\begin{aligned}
q^{n+1} \sum_{j=0}^{n} \alpha_{j}-q^{n-1} \sum_{j=0}^{n-1} \alpha_{j}= & \frac{1-q^{n+1}}{1-q}+\frac{1-q^{n}}{1-q}-\frac{1-q^{-\alpha}}{1-q} \\
& +\left(\frac{t}{q^{\alpha+1}}\right)\left(q S_{n}-S_{n-1}\right)
\end{aligned}
$$

We multiply both sides of this equation by the integrating factor $q^{n-1}$ and sum to obtain

$$
\begin{align*}
q^{2 n} \sum_{j=0}^{n} \alpha_{j}= & \frac{1}{q}\left(\frac{1-q^{n+1}}{1-q}\right)^{2}-\frac{1}{q}\left(\frac{1-q^{n+1}}{1-q}\right)\left(\frac{1-q^{-\alpha}}{1-q}\right) \\
& +\left(\frac{t}{q^{\alpha+1}}\right) q^{n} S_{n} \tag{3.2}
\end{align*}
$$

From (3.2), we see that

$$
\begin{align*}
q^{2 n} \alpha_{n}= & 2\left(\frac{1-q^{n}}{1-q}\right)+\frac{1}{q}-\left(\frac{1}{q}+1-q^{n}\right)\left(\frac{1-q^{-\alpha}}{1-q}\right)+\left(\frac{t q^{n}}{q^{\alpha+1}}\right) \\
& \times\left(R_{n}+(1-q) S_{n-1}\right) \tag{3.3}
\end{align*}
$$

Equating the coefficients of $(1+x(1-q))^{-1}$ in $\left(q S_{1}\right)$ yields the same result. We go through the same process for $\left(q S_{2}^{\prime}\right)$ and expect to find three more equations. Equating the coefficients of $x^{-4}$ in $\left(q S_{2}^{\prime}\right)$ gives

$$
\begin{equation*}
\beta_{n} R_{n} R_{n-1}=r_{n}^{2}-r_{n} \tag{3.4}
\end{equation*}
$$

To proceed further, we equate the coefficients of $x^{-2}$ and $x^{-3}$ in $\left(q S_{2}^{\prime}\right)$, which are long formulas. First equating the coefficients of $x^{-2}$ in $\left(q S_{2}^{\prime}\right)$ produces

$$
\begin{align*}
& \beta_{n}\left(q^{2 n-1}-2 \frac{t q^{n-2}(1-q)}{q^{\alpha}}\left(R_{n}+q R_{n-1}\right)\right) \\
& =\left(\frac{1}{q^{2 \alpha} q^{2 n}} \frac{1-q^{n}}{1-q} \frac{1-q^{n+\alpha}}{1-q}+\left(\frac{t}{q^{2 \alpha+1}}\right)\left(q^{\alpha}-\frac{2}{q^{n}}\right)\left(1-q^{n}\right)\right) \\
& +\frac{t}{q^{2 \alpha+1} q^{n}}\left(2-q^{n}\right)\left(2-q^{n+\alpha}\right) r_{n} \\
& +\left(\frac{1}{q^{2 \alpha} q^{n}}-2 \frac{t(1-q)^{2}}{q^{2 \alpha+1}}\right)\left(\frac{t}{q}\right) S_{n-1}+2 \frac{t^{2}(1-q)^{2}}{q^{2 \alpha+2}} r_{n} S_{n-1} \tag{3.5}
\end{align*}
$$

Now, equating the coefficients of $x^{-3}$ in $\left(q S_{2}^{\prime}\right)$ gives

$$
\begin{align*}
\beta_{n} q^{n-1}\left(R_{n}+q R_{n-1}\right)= & \frac{1}{q^{\alpha} q^{n}}\left(\frac{1-q^{n}}{1-q}-\left(\frac{1-q^{n}}{1-q}+\frac{1-q^{n+\alpha}}{1-q}\right) r_{n}\right) \\
& +\frac{t(1-q)}{q^{\alpha+1}}\left(1-r_{n}\right) S_{n-1} \tag{3.6}
\end{align*}
$$

We now combine (3.5) with (3.6) to obtain

$$
\begin{equation*}
\beta_{n} q^{2 n-1}=\frac{1}{q^{2 \alpha} q^{2 n}} \frac{1-q^{n}}{1-q} \frac{1-q^{n+\alpha}}{1-q}+\frac{t\left(1-q^{n}\right)}{q^{\alpha+1}}+\frac{t q^{n}}{q^{\alpha+1}} r_{n}+\frac{t}{q^{2 \alpha+1} q^{n}} S_{n-1} \tag{3.7}
\end{equation*}
$$

Note that both equations (3.7) and (3.6) give an expression for $\beta_{n}$ in terms of the auxiliary quantities. Both of these equations are essential because they allow us to eliminate $\beta_{n}$ and obtain an expression for the sum $S_{n-1}$ in terms of $R_{n}$ and $r_{n}$ only. The sum $S_{n-1}$ is given by the following lemma.

Lemma 3.1. If $S_{n}=\sum_{j=0}^{n} R_{j}$, then

$$
\begin{align*}
& S_{n-1}\left(\frac{t}{q}\right)\left(\frac{1}{q^{2 \alpha} q^{n}}-\frac{q^{n}(1-q)\left(1-r_{n}\right)}{q^{\alpha} R_{n}}\right)=-\frac{1}{q^{2 n+2 \alpha}}\left(\frac{1-q^{n}}{1-q}\right)\left(\frac{1-q^{n+\alpha}}{1-q}\right) \\
& -\frac{t q^{n}}{q^{\alpha+1}} r_{n}+\frac{1}{q^{\alpha} R_{n}}\left(\frac{1-q^{n}}{1-q}-\left(\frac{1-q^{n}}{1-q}+\frac{1-q^{n+\alpha}}{1-q}\right) r_{n}\right) \\
& -q^{2 n} \frac{r_{n}^{2}-r_{n}}{R_{n}^{2}}-\frac{t\left(1-q^{n}\right)}{q^{\alpha+1}} . \tag{3.8}
\end{align*}
$$

Proof. First, multiply (3.6) by $R_{n}$ and use (3.4) to eliminate $R_{n-1}$. Then substitute for $\beta_{n}$ from (3.7) into (3.6). This gives an expression for the sum $S_{n-1}$ in terms of $r_{n}$ and $R_{n}$ only.

Note that this equation effectively eliminates the sum $S_{n-1}$ from equations (3.3) and (3.7) and, consequently, we see that $\alpha_{n}$ and $\beta_{n}$ are entirely determined by $r_{n}$ and $R_{n}$.

## 4. Non-linear difference equations

In this section, we derive the coupled non-linear difference equations given in Theorem 1.4.

Proof of Theorem 1.4. Eliminating $\alpha_{n}$ from (3.3) and (3.1), we obtain

$$
\begin{align*}
& q^{2 n+\alpha}\left(1-r_{n+1}-r_{n}\right) \\
& =\left(\frac{\left(1-q^{n}\right)}{1-q}+\frac{1-q^{n+\alpha+1}}{q(1-q)}+t q^{n-1}\left(R_{n}+(1-q) S_{n-1}\right)\right) R_{n} \tag{4.1}
\end{align*}
$$

Eliminating $\beta_{n}$ from (3.4) and (3.6), we receive

$$
\begin{align*}
& q^{2 n+\alpha-1}\left(r_{n}^{2}-r_{n}\right)\left(R_{n}+q R_{n-1}\right) \\
& =\left(\frac{1-q^{n}}{1-q}-\left(\frac{1-q^{n}}{1-q}+\frac{1-q^{n+\alpha}}{1-q}\right) r_{n}+t q^{n-1}(1-q)\left(1-r_{n}\right) S_{n-1}\right) R_{n} R_{n-1} \tag{4.2}
\end{align*}
$$

We now replace $S_{n-1}$ in (4.1) and (4.2) by the expression given in (3.8) and obtain respectively

$$
\begin{align*}
& q^{n-\alpha}\left(\left(1-r_{n+1}\right)+\frac{1}{q}\left(1-r_{n}\right)\right) R_{n}-q^{3 n}(1-q)\left(1-r_{n+1}\right)\left(1-r_{n}\right) \\
& =\frac{t}{q^{2 \alpha+1}} R_{n}^{3}+\left(\frac{1}{q^{2 \alpha+n+1}} \frac{1-q^{2 n+\alpha+1}}{1-q}-(1-q) t \frac{q^{n}}{q^{\alpha+1}}\right) R_{n}^{2}+q^{2 n} R_{n} \tag{4.3}
\end{align*}
$$

and

$$
\begin{align*}
& q^{2 n-1}(1-q) r_{n}\left(1-r_{n}\right)^{2}-\frac{R_{n}+q R_{n-1}}{q^{\alpha+1}} r_{n}\left(1-r_{n}\right)=R_{n} R_{n-1} \\
& \times\left(\frac{1-q}{q^{\alpha+1}} t\left(1-r_{n}\right)\left(q^{n}\left(1-r_{n}\right)-1\right)+\frac{1-r_{n}}{q^{2 n+2 \alpha}}\left(\frac{1-q^{2 n+\alpha}}{1-q}\right)-\frac{1}{q^{2 n+2 \alpha}} \frac{1-q^{n+\alpha}}{1-q}\right) \tag{4.4}
\end{align*}
$$

Note that (4.3) is a first order difference equation in $r_{n}$ and a cubic in $R_{n}$, whilst (4.4) is the other way around. These equations admit the respective factorizations

$$
\begin{align*}
& \left(R_{n}-q^{n+\alpha}(1-q)\left(q^{n+1}-q^{n+1} r_{n+1}\right)\right)\left(R_{n}-q^{n+\alpha}(1-q)\left(q^{n}-q^{n} r_{n}\right)\right) \\
& =-(1-q) q^{n} t R_{n}\left(R_{n}-q^{n+\alpha}(1-q)\right)\left(R_{n}-\frac{q^{n+\alpha+1}}{t(1-q)}\right) \tag{4.5}
\end{align*}
$$

and

$$
\begin{align*}
& q^{n} r_{n}\left(\left(q^{n}-q^{n} r_{n}\right)-\frac{R_{n}}{q^{n+\alpha}(1-q)}\right)\left(\left(q^{n}-q^{n} r_{n}\right)-\frac{R_{n-1}}{q^{n+\alpha-1}(1-q)}\right) \\
& =\frac{t R_{n} R_{n-1}}{q^{\alpha}}\left(\left(q^{n}-q^{n} r_{n}\right)-\frac{q}{t(1-q)^{2}}\right)\left(\left(q^{n}-q^{n} r_{n}\right)-1\right) \tag{4.6}
\end{align*}
$$

Under the substitutions,

$$
x_{n}=\frac{q^{n+\alpha}(1-q)}{R_{n}}, \quad y_{n}=q^{n}\left(1-r_{n}\right) \quad \text { and } \quad T=\frac{(1-q)^{2}}{q} t
$$

(4.5) and (4.6) are the coupled equations in Theorem 1.4.

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