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 $[0, \infty)$,

$$w(x, \alpha, t; q) = \frac{x^{\alpha}}{(-(1-q)x; q)_{\infty}(-(1-q)\frac{t}{x}; q)_{\infty}}, t \ge 0, \quad \alpha > -1, \quad 0 < q < 1,$$
(1.1)

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where

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

In the special case of $q \to 1^-$, 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 τ -function of a particular Painlevé III.

In the limit $t \to 0^+$, 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 $\{P_n(x)\}$ be the monic polynomials orthogonal with respect to a weight w on the interval $[0, \infty)$. That is

$$\int_{0}^{\infty} P_n(x) P_m(x) w(x) \, dx = h_n \, \delta_{nm} \,, \tag{1.2}$$

where h_n is the square of the L^2 norm. It is well-known that the polynomials satisfy a three term recurrence relation

$$xP_n(x) = P_{n+1}(x) + \alpha_n P_n(x) + \beta_n P_{n-1}(x).$$
(1.3)

We take the initial conditions to be $P_{-1}(x) = 0$ and $P_0(x) = 1$. Our monic polynomial has a monomial expansion

$$P_n(x) = x^n + p(n)x^{n-1} + \dots$$
 (1.4)

It is clear from the recurrence relation that

$$\sum_{j=0}^{n-1} \alpha_j = -p(n) \,. \tag{1.5}$$

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

$$(D_q f)(x) = \frac{f(x) - f(qx)}{x(1-q)}.$$

Specifically, they proved the following theorem.

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Theorem 1.1. Let

$$A_n(x) = \frac{1}{h_n} \int_0^\infty \frac{u(qx) - u(y)}{qx - y} P_n(y) P_n(y/q) w(y) \, dy \tag{1.6}$$

and

$$B_n(x) = \frac{1}{h_{n-1}} \int_0^\infty \frac{u(qx) - u(y)}{qx - y} P_n(y) P_{n-1}(y/q) w(y) \, dy \,, \qquad (1.7)$$

where

$$u(x) = -\frac{D_{q^{-1}}w(x)}{w(x)}.$$
(1.8)

Then, the orthogonal polynomials satisfy the q-difference relation

$$D_q P_n(x) = \beta_n A_n(x) P_{n-1}(x) - B_n(x) P_n(x) .$$
 (1.9)

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

$$B_{n+1}(x) + B_n(x) = (x - \alpha_n)A_n(x) + x(q - 1)\sum_{j=0}^n A_j(x) - u(qx), \qquad (qS_1)$$

and

$$\beta_{n+1}A_{n+1}(x) - \beta_n A_{n-1}(x) = 1 + (x - \alpha_n)B_{n+1}(x) - (qx - \alpha_n)B_n(x). \quad (qS_2)$$

Equations (qS_1) and (qS_2) are q-analogs of the supplementary conditions (S_1) and (S_2) appearing in [9]. Chen and Its also made use of the following equation that can be thought of as the first integral of (S_1) and (S_2)

$$B_n^2(x) + u(x)B_n(x) + \sum_{j=0}^{n-1} A_j(x) = \beta_n A_n(x)A_{n-1}(x). \qquad (S_2')$$

A derivation of (S'_2) 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 (S'_2) 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 (qS_1) and (qS_2) 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 (qS_1) and not in (qS_2) . 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 (S'_2) which can be thought of as a first integral of (qS_1) and (qS_2) .

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,

$$\beta_n A_n(x) A_{n-1}(x) = B_n^2(x) + u(qx) B_n(x) + (1 + (1 - vq)x B_n(x)) \sum_{j=0}^{n-1} A_j(x) \cdot (qS_2') + (1 + (1 - vq)x B_n(x)) \sum_{j=0}^{n-1} A_j(x) \cdot (qS_2') + (1 + (1 - vq)x B_n(x)) \sum_{j=0}^{n-1} A_j(x) \cdot (qS_2') + (1 + (1 - vq)x B_n(x)) \sum_{j=0}^{n-1} A_j(x) \cdot (qS_2') + (1 + (1 - vq)x B_n(x)) \sum_{j=0}^{n-1} A_j(x) \cdot (qS_2') + (1 + (1 - vq)x B_n(x)) \sum_{j=0}^{n-1} A_j(x) \cdot (qS_2') + (1 + (1 - vq)x B_n(x)) \sum_{j=0}^{n-1} A_j(x) \cdot (qS_2') + (1 + (1 - vq)x B_n(x)) \sum_{j=0}^{n-1} A_j(x) \cdot (qS_2') + (1 + (1 - vq)x B_n(x)) \sum_{j=0}^{n-1} A_j(x) \cdot (qS_2') + (1 + (1 - vq)x B_n(x)) \sum_{j=0}^{n-1} A_j(x) \cdot (qS_2') + (1 + (1 - vq)x B_n(x)) \sum_{j=0}^{n-1} A_j(x) \cdot (qS_2') + (1 + (1 - vq)x B_n(x)) + (1 + (1 - vq)x B_n(x)) \sum_{j=0}^{n-1} A_j(x) \cdot (qS_2') + (1 + (1 - vq)x B_n(x)) + (1 + (1 - vq)x B_n(x))$$

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

$$R_n = \frac{1}{h_n} \int_0^\infty P_n(y) P_n(y/q) \frac{w(y, \alpha, t; q)}{y} \, dy$$

and

$$r_n = \frac{1}{h_{n-1}} \int_0^\infty P_n(y) P_{n-1}(y/q) \frac{w(y, \alpha, t; q)}{y} \, dy \, .$$

Then, the recurrence coefficients α_n and β_n have the following form

$$q^{2n+\alpha}\alpha_n = \frac{(1-q^n)}{1-q} + \frac{1-q^{n+\alpha+1}}{q(1-q)} + q^{n-1}t\left(R_n + (1-q)S_{n-1}\right),$$

$$\beta_n q^{2n-1} = \frac{1}{q^{2\alpha}q^{2n}} \frac{1-q^n}{1-q} \frac{1-q^{n+\alpha}}{1-q} + \frac{1-q^n}{q^{\alpha+1}}t + \frac{q^n}{q^{\alpha+1}}tr_n + \frac{1}{q^{2\alpha+1}q^n}tS_{n-1},$$

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

$$x_n = \frac{q^{n+\alpha}(1-q)}{R_n}$$
, $y_n = q^n(1-r_n)$ and $T = \frac{(1-q)^2}{q}t$.

Then, the x_n and y_n satisfy the following coupled difference equations

$$(x_n y_n - 1)(x_{n-1} y_n - 1) = q^{2n+\alpha} T \frac{(y_n - 1)(y_n - 1/T)}{(q^n - y_n)},$$

$$(x_n y_n - 1)(x_n y_{n+1} - 1) = -q^{2n+\alpha+1} \frac{(x_n - 1)(x_n - T)}{x_n}.$$
 (1.10)

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

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

From this, it follows that

$$\frac{u(qx,\alpha,t;q) - u(y,\alpha,t;q)}{qx - y} = \left(\frac{t}{q^{\alpha+1}y}\right)\frac{1}{x^2} + \left(\frac{q - t(1-q)^2}{q^{\alpha+2}(1 + (q^{-1} - 1)y)}\right)\frac{1}{x} - \left(\frac{q - t(1-q)^2}{q^{\alpha+2}(1 + (q^{-1} - 1)y)}\right)\frac{1 - q}{1 + (1-q)x} - \left(\frac{u(y,\alpha,t;q)}{q}\right)\frac{1}{x}.$$
(2.1)

With the following definitions of the auxiliary quantities

$$\begin{split} R_n^{(1)} &= \frac{1}{h_n} \int_0^\infty P_n(y) P_n(y/q) \frac{w(y, \alpha, t; q)}{y} \, dy \,, \\ R_n^{(2)} &= \frac{1}{h_n} \int_0^\infty P_n(y) P_n(y/q) \frac{w(y, \alpha, t; q)}{1 + y(q^{-1} - 1)} \, dy \,, \\ r_n^{(1)} &= \frac{1}{h_{n-1}} \int_0^\infty P_n(y) P_{n-1}(y/q) \frac{w(y, \alpha, t; q)}{y} \, dy \,, \\ r_n^{(2)} &= \frac{1}{h_{n-1}} \int_0^\infty P_n(y) P_{n-1}(y/q) \frac{w(y, \alpha, t; q)}{1 + y(q^{-1} - 1)} \, dy \,, \end{split}$$

we find that $A_n(x)$ and $B_n(x)$ appearing in (1.9) are rational functions of x and read

$$A_{n}(x) = \frac{R_{n}^{(1)}}{x^{2}} \left(\frac{t}{q^{\alpha+1}}\right) + \frac{R_{n}^{(2)}}{x} \left(\frac{q-t(1-q)^{2}}{q^{\alpha+2}}\right) -(1-q)\frac{R_{n}^{(2)}}{1+x(1-q)} \left(\frac{q-t(1-q)^{2}}{q^{\alpha+2}}\right), \qquad (2.2)$$
$$B_{n}(x) = \frac{r_{n}^{(1)}}{x^{2}} \left(\frac{t}{q^{\alpha+1}}\right) + \frac{r_{n}^{(2)}}{x} \left(\frac{q-t(1-q)^{2}}{q^{\alpha+2}}\right) -(1-q)\frac{r_{n}^{(2)}}{1+x(1-q)} \left(\frac{q-t(1-q)^{2}}{q^{\alpha+2}}\right) - \frac{1}{x} \left(\frac{1-q^{n}}{1-q}\right). (2.3)$$

In the derivation above we made use of the formulae

$$\frac{1}{h_n}\int_0^\infty u(y,\alpha,t;q)P_n(y)P_n(y/q)w(y,\alpha,t;q)\ dy=0$$

and

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

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

$$\left(\left(\frac{t(1-q)}{q} \right) \frac{1}{y} + \left(\frac{q-t(1-q)^2}{q^2} \right) \frac{1}{1+(q^{-1}-1)y} \right) w(y,\alpha,t;q)$$

= $q^{\alpha-1} w(y/q,\alpha,t;q)$. (2.4)

Therefore, we have

$$\frac{t(1-q)}{q}R_n^{(1)} + \left(\frac{q-t(1-q)^2}{q^2}\right)R_n^{(2)} = q^{n+\alpha}, \qquad (2.5)$$

$$\frac{t(1-q)}{q}r_n^{(1)} + \left(\frac{q-t(1-q)^2}{q^2}\right)r_n^{(2)} = -(1-q)q^{n+\alpha-1}\sum_{j=0}^{n-1}\alpha_j.$$
 (2.6)

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

$$R_n = R_n^{(1)}$$
, $r_n = r_n^{(1)}$ and $S_n = \sum_{j=0}^n R_n$.

We begin with the derivation of (qS'_2) .

Proof of Theorem 1.2. First, we write (qS_2) in the form

$$\beta_{n+1}A_{n+1}(x) - \beta_n A_{n-1}(x) = 1 + (x - \alpha_n)(B_{n+1}(x) - B_n(x)) + (1 - q)xB_n(x).$$

If we multiply the above equations by $A_n(x)$ and use (qS_1) to substitute for $(x - \alpha_n)A_n(x)$, we obtain

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

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 (S'_2)

$$\beta_n A_n(x) A_{n-1}(x) = B_n^2(x) + u(qx) B_n(x) + (1 + (1 - q)x B_n(x)) \sum_{j=0}^{n-1} A_j(x) \,.$$

To proceed further, we obtain, equating the coefficients of x^{-2} in (qS_1) ,

$$r_{n+1} + r_n = -\alpha_n R_n + 1. ag{3.1}$$

Equating the coefficients of x^{-1} in (qS_1) , we obtain the equation

$$-(1-q)\left(q^n\sum_{j=0}^n\alpha_j+q^{n-1}\sum_{j=0}^{n-1}\alpha_j-\frac{t}{q^{\alpha+1}}\left(r_{n+1}+r_n\right)\right)-\frac{1-q^{n+1}}{1-q}-\frac{1-q^n}{1-q}$$
$$=-\alpha_nq^n-\frac{1-q^{-\alpha}}{1-q}+\left(\frac{t}{q^{\alpha+1}}\right)\left(R_n+\alpha_n(1-q)R_n-(1-q)S_n-(1-q)\right).$$

The r_n terms can be eliminated by using (3.1) and after some simplification, we arrive at

$$q^{n+1}\sum_{j=0}^{n}\alpha_j - q^{n-1}\sum_{j=0}^{n-1}\alpha_j = \frac{1-q^{n+1}}{1-q} + \frac{1-q^n}{1-q} - \frac{1-q^{-\alpha}}{1-q} + \left(\frac{t}{q^{\alpha+1}}\right)(qS_n - S_{n-1}).$$

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

$$q^{2n} \sum_{j=0}^{n} \alpha_j = \frac{1}{q} \left(\frac{1-q^{n+1}}{1-q} \right)^2 - \frac{1}{q} \left(\frac{1-q^{n+1}}{1-q} \right) \left(\frac{1-q^{-\alpha}}{1-q} \right) + \left(\frac{t}{q^{\alpha+1}} \right) q^n S_n.$$
(3.2)

From (3.2), we see that

$$q^{2n}\alpha_n = 2\left(\frac{1-q^n}{1-q}\right) + \frac{1}{q} - \left(\frac{1}{q} + 1 - q^n\right)\left(\frac{1-q^{-\alpha}}{1-q}\right) + \left(\frac{tq^n}{q^{\alpha+1}}\right) \times (R_n + (1-q)S_{n-1}).$$
(3.3)

Equating the coefficients of $(1 + x(1 - q))^{-1}$ in (qS_1) yields the same result. We go through the same process for (qS'_2) and expect to find three more equations. Equating the coefficients of x^{-4} in (qS'_2) gives

$$\beta_n R_n R_{n-1} = r_n^2 - r_n \,. \tag{3.4}$$

To proceed further, we equate the coefficients of x^{-2} and x^{-3} in (qS'_2) , which are long formulas. First equating the coefficients of x^{-2} in (qS'_2) produces

$$\beta_n \left(q^{2n-1} - 2 \frac{tq^{n-2}(1-q)}{q^{\alpha}} \left(R_n + qR_{n-1} \right) \right)$$

$$= \left(\frac{1}{q^{2\alpha}q^{2n}} \frac{1-q^n}{1-q} \frac{1-q^{n+\alpha}}{1-q} + \left(\frac{t}{q^{2\alpha+1}} \right) \left(q^{\alpha} - \frac{2}{q^n} \right) (1-q^n) \right)$$

$$+ \frac{t}{q^{2\alpha+1}q^n} (2-q^n)(2-q^{n+\alpha})r_n$$

$$+ \left(\frac{1}{q^{2\alpha}q^n} - 2 \frac{t(1-q)^2}{q^{2\alpha+1}} \right) \left(\frac{t}{q} \right) S_{n-1} + 2 \frac{t^2(1-q)^2}{q^{2\alpha+2}} r_n S_{n-1} .$$
(3.5)

Now, equating the coefficients of x^{-3} in (qS'_2) gives

$$\beta_n q^{n-1} \left(R_n + q R_{n-1} \right) = \frac{1}{q^{\alpha} q^n} \left(\frac{1-q^n}{1-q} - \left(\frac{1-q^n}{1-q} + \frac{1-q^{n+\alpha}}{1-q} \right) r_n \right) + \frac{t(1-q)}{q^{\alpha+1}} (1-r_n) S_{n-1}.$$
(3.6)

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

$$\beta_n q^{2n-1} = \frac{1}{q^{2\alpha} q^{2n}} \frac{1-q^n}{1-q} \frac{1-q^{n+\alpha}}{1-q} + \frac{t(1-q^n)}{q^{\alpha+1}} + \frac{tq^n}{q^{\alpha+1}} r_n + \frac{t}{q^{2\alpha+1} q^n} S_{n-1}.$$
(3.7)

Note that both equations (3.7) and (3.6) give an expression for β_n in terms of the auxiliary quantities. Both of these equations are essential because they allow us to eliminate β_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

$$S_{n-1}\left(\frac{t}{q}\right)\left(\frac{1}{q^{2\alpha}q^{n}} - \frac{q^{n}(1-q)(1-r_{n})}{q^{\alpha}R_{n}}\right) = -\frac{1}{q^{2n+2\alpha}}\left(\frac{1-q^{n}}{1-q}\right)\left(\frac{1-q^{n+\alpha}}{1-q}\right) -\frac{tq^{n}}{q^{\alpha+1}}r_{n} + \frac{1}{q^{\alpha}R_{n}}\left(\frac{1-q^{n}}{1-q} - \left(\frac{1-q^{n}}{1-q} + \frac{1-q^{n+\alpha}}{1-q}\right)r_{n}\right) -q^{2n}\frac{r_{n}^{2}-r_{n}}{R_{n}^{2}} - \frac{t(1-q^{n})}{q^{\alpha+1}}.$$
(3.8)

Proof. First, multiply (3.6) by R_n and use (3.4) to eliminate R_{n-1} . Then substitute for β_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 α_n and β_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 α_n from (3.3) and (3.1), we obtain

$$q^{2n+\alpha}(1-r_{n+1}-r_n) = \left(\frac{(1-q^n)}{1-q} + \frac{1-q^{n+\alpha+1}}{q(1-q)} + tq^{n-1}\left(R_n + (1-q)S_{n-1}\right)\right)R_n.$$
 (4.1)

Eliminating β_n from (3.4) and (3.6), we receive

$$q^{2n+\alpha-1} \left(r_n^2 - r_n\right) \left(R_n + qR_{n-1}\right) = \left(\frac{1-q^n}{1-q} - \left(\frac{1-q^n}{1-q} + \frac{1-q^{n+\alpha}}{1-q}\right) r_n + tq^{n-1}(1-q)(1-r_n)S_{n-1}\right) R_n R_{n-1}.$$
(4.2)

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

$$q^{n-\alpha} \left((1-r_{n+1}) + \frac{1}{q} (1-r_n) \right) R_n - q^{3n} (1-q) (1-r_{n+1}) (1-r_n)$$

= $\frac{t}{q^{2\alpha+1}} R_n^3 + \left(\frac{1}{q^{2\alpha+n+1}} \frac{1-q^{2n+\alpha+1}}{1-q} - (1-q) t \frac{q^n}{q^{\alpha+1}} \right) R_n^2 + q^{2n} R_n$
(4.3)

and

$$q^{2n-1}(1-q)r_n(1-r_n)^2 - \frac{R_n + qR_{n-1}}{q^{\alpha+1}}r_n(1-r_n) = R_nR_{n-1}$$

$$\times \left(\frac{1-q}{q^{\alpha+1}}t(1-r_n)(q^n(1-r_n)-1) + \frac{1-r_n}{q^{2n+2\alpha}}\left(\frac{1-q^{2n+\alpha}}{1-q}\right) - \frac{1}{q^{2n+2\alpha}}\frac{1-q^{n+\alpha}}{1-q}\right).$$
(4.4)

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

$$\left(R_n - q^{n+\alpha} (1-q)(q^{n+1} - q^{n+1}r_{n+1}) \right) \left(R_n - q^{n+\alpha} (1-q)(q^n - q^n r_n) \right)$$

= $-(1-q)q^n t R_n \left(R_n - q^{n+\alpha} (1-q) \right) \left(R_n - \frac{q^{n+\alpha+1}}{t(1-q)} \right)$ (4.5)

and

$$q^{n}r_{n}\left((q^{n}-q^{n}r_{n})-\frac{R_{n}}{q^{n+\alpha}(1-q)}\right)\left((q^{n}-q^{n}r_{n})-\frac{R_{n-1}}{q^{n+\alpha-1}(1-q)}\right)$$
$$=\frac{tR_{n}R_{n-1}}{q^{\alpha}}\left((q^{n}-q^{n}r_{n})-\frac{q}{t(1-q)^{2}}\right)\left((q^{n}-q^{n}r_{n})-1\right).$$
(4.6)

Under the substitutions,

$$x_n = \frac{q^{n+\alpha}(1-q)}{R_n}$$
, $y_n = q^n(1-r_n)$ and $T = \frac{(1-q)^2}{q}t$

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

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