

# The $D_\omega$ –classical orthogonal polynomials

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**Abstract.** This is an expository paper; it aims to give an essentially self-contained overview of discrete classical polynomials from their characterizations by Hahn's property and a Rodrigues' formula which allows us to construct it. The integral representations of corresponding forms are given.

**Key words.** Orthogonal polynomials, semi-classical forms, difference operator

**AMS (MOS) subject classifications.** 42C05, 33C45.

## Introduction

The present paper has to be taken as a synthetic work in the domain dealing with discrete orthogonal polynomials satisfying Hahn's property ( see the statement b) of Prop. 2.1 ). We can distinguish three periods in the history of discrete orthogonal polynomials.

During the first period were discovered the now well-known orthogonal polynomials: Charlier [7], Meixner [24], later continuous Hahn [3], period during which Hahn has pointed out one characterization of Jacobi polynomials through the orthogonality of the sequence of derivatives [12], see also [33]. In fact, orthogonality of Charlier polynomials was proved by Meixner who built all the orthogonal sequences possessing a Sheffer-type generating function; similarly, the orthogonality of continuous Hahn polynomials was proved in [2,3] by considering generalized hypergeometric series. In these works, the Hahn's property, by means of the difference operator, is not apparent. See also [1] for historic elements.

The second period is dominated by P. Lesky who studies systematically the discrete ( positive definite ) orthogonal polynomials through a variational principle due to Gröbner [10], which allows him to build a Rodrigues' formula [16] or through a second-order difference equation fulfilled by these polynomials [17,18]. This last point of view was already pointed out by O.E. Lancaster [15] and continued by the russian school [25]. Likewise, a finite difference Rodrigues' formula was discussed in [32].

At the present time, there are papers whose ambition is to provide a global exposition where the different characterizations are showed equivalent [9,11,14,28], following the framework given in [21]. But, none of precedent authors [9,11,14,28] builds the discrete orthogonal polynomials fulfilling the statements pointed out. Whereas here, we construct the  $D_\omega$ – classical orthogonal polynomials from the (functional) so-called Rodrigues' formula, by giving the elements of their second-order recurrence relation. We have not considered finite orthogonal sequences; we are only interested by regular forms.

The first section contains material of a preliminary and introductory character. The second section deals with  $D_\omega$ - classical orthogonal polynomials, namely these which fulfil Hahn's property : if  $\{P_n\}_{n \geq 0}$  is orthogonal then  $\{D_\omega P_{n+1}\}_{n \geq 0}$  is also orthogonal where  $(D_\omega f)(x) := \frac{f(x+\omega)-f(x)}{\omega}$ , for any polynomial  $f$ . We give a Rodrigues' formula involving the form itself. This allows us to determine the  $D_\omega$ - classical polynomials (Prop.2.4.). In the third section, we exhaustively describe the cases which arise; thus, we meet again Charlier, Meixner, Meixner-Pollaczek, continuous Hahn polynomials and other particular cases [8]. When  $\omega = 0$ , we rediscover the  $(D-)$  classical polynomials: Hermite, Laguerre, Bessel and Jacobi [8,23]. The last section is devoted to the study of the consequences provided by the equation fulfilled by the  $D_\omega$ - classical forms. We give the moments of certain so-called canonical forms and their integral representations as solutions of this equation.

It must be noted the remarkable fact that the Meixner polynomials become Meixner-Pollaczek polynomials when essentially  $\omega \rightarrow i\omega$ ,  $\omega$  being real. In the same way, the Charlier polynomials are transformed into another sequence in accordance with [19,20]. In the two cases, what really changes is the representation of the considered form: when  $\omega$  is real, the Charlier and Meixner forms are represented by a discrete measure whose support lies in  $\mathbb{R}$ ; when  $\omega$  is pure imaginary, the Meixner-Pollaczek and the transformed Charlier form are represented by an absolute continuous weight-function.

## §1. Preliminaries and notations

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

$$\langle u', f \rangle := - \langle u, f' \rangle \quad ; \quad \langle hu, f \rangle := \langle u, hf \rangle \quad , \quad f \in \mathcal{P} .$$

Let  $\{P_n\}_{n \geq 0}$  be a sequence of monic polynomials,  $\deg P_n = n$ ,  $n \geq 0$  and let  $\{u_n\}_{n \geq 0}$  be its dual sequence,  $u_n \in \mathcal{P}'$  defined by  $\langle u_n, P_m \rangle := \delta_{n,m}$ ,  $n, m \geq 0$ .

Let us recall some results [22].

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

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

$$u = \sum_{\nu=0}^{m-1} \lambda_\nu u_\nu .$$

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

$$(1.1) \quad (u_n^{[1]})' = -(n+1)u_{n+1} \quad , \quad n \geq 0 .$$

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

$$(1.2) \quad \tilde{u}_n = a^n (h_{a^{-1}} \circ \tau_{-b}) u_n \quad , \quad n \geq 0$$

where

$$\begin{aligned} \langle \tau_{-b} u, f \rangle &:= \langle u, \tau_b f \rangle = \langle u, f(x-b) \rangle \quad , \quad u \in \mathcal{P}' , f \in \mathcal{P} , b \in \mathbb{C} \\ \langle h_a u, f \rangle &:= \langle u, h_a f \rangle = \langle u, f(ax) \rangle \quad , \quad u \in \mathcal{P}' , f \in \mathcal{P} , a \in \mathbb{C} - \{0\} . \end{aligned}$$

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

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

The sequence  $\{P_n\}_{n \geq 0}$  is orthogonal with respect to  $u$ . Necessarily,  $u = \lambda u_0$ ,  $\lambda \neq 0$ . In this case, we have  $u_n = (\langle u_0, P_n^2 \rangle)^{-1} P_n u_0$ ,  $n \geq 0$ . When  $u$  is regular, let  $\Phi$  be a polynomial such that  $\Phi u = 0$ .

Then  $\Phi = 0$  [23].

Let us introduce the Hahn's operator

$$(D_\omega f)(x) := \frac{f(x+\omega) - f(x)}{\omega} \quad , \quad f \in \mathcal{P} \quad , \quad \omega \neq 0 .$$

We have  $D_\omega = \frac{1}{\omega}(\tau_\omega - I_\mathcal{P})$  where  $I_\mathcal{P}$  is the identity operator in  $\mathcal{P}$ . The transposed  ${}^t D_\omega$  of  $D_\omega$  is  ${}^t D_\omega = \frac{1}{\omega}(\tau_\omega - I_{\mathcal{P}'}) = -D_{-\omega}$ , leaving out a light abuse of notation without consequence. Thus, we have

$$\langle D_{-\omega} u, f \rangle = - \langle u, D_\omega f \rangle \quad , \quad u \in \mathcal{P}' \quad , \quad f \in \mathcal{P} \quad , \quad \omega \in \mathbb{C} .$$

When  $\omega \rightarrow 0$ , we meet again the derivative  $D$ . In particular, we have

$$(D_{-\omega} u)_n = \begin{cases} 0 & , \quad n = 0 \\ - \sum_{\nu=0}^{n-1} \frac{n!}{\nu!(n-\nu)!} \omega^{n-1-\nu} (u)_\nu & , \quad n \geq 1 . \end{cases}$$

**LEMMA 1.2.** *The following formulas hold*

$$(1.3) \quad (D_\omega f_1 f_2)(x) = f_1(x)(D_\omega f_2)(x) + (\tau_\omega f_2)(x)(D_\omega f_1)(x) \quad , \quad f_1, f_2 \in \mathcal{P}$$

$$(1.3)' \quad (D_\omega f_1 f_2)(x) = f_1(x)(D_\omega f_2)(x) + f_2(x)(D_\omega f_1)(x) + \omega(D_\omega f_1)(x)(D_\omega f_2)(x)$$

$$(1.4) \quad (\tau_\omega f_1 f_2)(x) = (\tau_\omega f_1)(x)(\tau_\omega f_2)(x) \quad , \quad f_1, f_2 \in \mathcal{P}$$

$$(1.5) \quad \tau_\omega(gu) = (\tau_\omega g)(\tau_\omega u) \quad , \quad g \in \mathcal{P} \quad , \quad u \in \mathcal{P}'$$

$$(1.6) \quad D_{-\omega}(gu) = gD_{-\omega}u + (D_{-\omega}g)(\tau_\omega u) \quad , \quad g \in \mathcal{P} \quad , \quad u \in \mathcal{P}'$$

$$(1.6)' \quad D_{-\omega}(gu) = (\tau_\omega g)(D_{-\omega}u) + (D_{-\omega}g)u$$

$$(1.7) \quad \tau_b \circ D_\omega = D_\omega \circ \tau_b \quad \text{in } \mathcal{P} \text{ and in } \mathcal{P}' \quad , \quad b \in \mathbb{C}$$

$$(1.8) \quad h_a \circ D_\omega = a^{-1} D_{\omega a^{-1}} \circ h_a \quad \text{in } \mathcal{P} \quad , \quad a \in \mathbb{C} - \{0\}$$

$$(1.9) \quad h_a \circ D_\omega = a D_{a\omega} \circ h_a \quad \text{in } \mathcal{P}' \quad , \quad a \in \mathbb{C} - \{0\} .$$

The relations (1.3) – (1.4) are evident. Further, we have

$$\begin{aligned} \langle \tau_\omega(gu), f \rangle &= \langle u, g(\tau_\omega f) \rangle = \langle u, \tau_{-\omega}((\tau_\omega g)f) \rangle \quad \text{from (1.4)} \\ &= \langle (\tau_\omega g)(\tau_\omega u), f \rangle \quad , \quad \text{hence (1.5)} . \end{aligned}$$

$$\begin{aligned} \langle D_{-\omega}(gu), f \rangle &= - \langle u, g(D_\omega f) \rangle = - \langle u, D_\omega(gf) - (\tau_\omega f)(D_\omega g) \rangle \quad \text{from (1.3)} \\ &= \langle g(D_{-\omega}u), f \rangle + \langle \tau_\omega((D_\omega g)u), f \rangle . \end{aligned}$$

But

$$\begin{aligned} \tau_\omega((D_\omega g)u) &= ((\tau_\omega \circ D_\omega)g)(\tau_\omega u) \quad \text{from (1.5)} \\ &= (D_{-\omega}g)(\tau_\omega u) \quad \text{following the definitions. Hence (1.6)} . \end{aligned}$$

With  $\tau_\omega = I_{\mathcal{P}'} - \omega D_{-\omega}$ , we obtain (1.6)'. It is easy to prove (1.7)–(1.9) on account of definitions.

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

$$(1.10) \quad P_n^{[1]}(x; \omega) = \frac{1}{n+1} (D_\omega P_{n+1})(x) \quad , \quad n \geq 0 .$$

Denoting by  $\{u_n^{[1]}(\omega)\}_{n \geq 0}$  the dual sequence of  $\{P_n^{[1]}(\cdot; \omega)\}_{n \geq 0}$ , we have the result

**LEMMA 1.3.**

$$(1.11) \quad D_{-\omega}(u_n^{[1]}(\omega)) = -(n+1)u_{n+1} \quad , \quad n \geq 0 .$$

Indeed, from the definition  $\langle u_n^{[1]}(\omega), P_m^{[1]}(\cdot; \omega) \rangle = \delta_{n,m}$  ,  $n, m \geq 0$  , we have  $-\langle D_{-\omega}(u_n^{[1]}(\omega)), P_{m+1} \rangle = (m+1)\delta_{n,m}$  , therefore

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

By virtue of lemma 1.1

$$D_{-\omega}(u_n^{[1]}(\omega)) = \sum_{\nu=0}^{n+1} \lambda_{n,\nu} u_\nu .$$

But  $\langle D_{-\omega}(u_n^{[1]}(\omega)), P_\mu \rangle = \lambda_{n,\mu}$  ,  $0 \leq \mu \leq n+1$  and  $\lambda_{n,\mu} = 0$  ,  $0 \leq \mu \leq n$  ,  $\lambda_{n,n+1} = -(n+1)$  ,  $n \geq 0$  . Hence (1.11) .

Let  $\Phi$  monic and  $\psi$  be two polynomials ,  $\deg \Phi = t$  ,  $\deg \psi = p \geq 1$  . We suppose that the pair  $(\Phi, \psi)$  is admissible, i.e. when  $p = t-1$  , writing  $\psi(x) = a_p x^p + \dots$  , then  $a_p$  is not a positive integer.

**Definition.** A form  $u$  is called  $D_{-\omega}$ -semi-classical when it is regular and satisfies the equation

$$(1.12) \quad D_{-\omega}(\Phi u) + \psi u = 0$$

where the pair  $(\Phi, \psi)$  is admissible. The corresponding orthogonal sequence  $\{P_n\}_{n \geq 0}$  is called  $D_{-\omega}$ -semi-classical.

**LEMMA 1.4.** Consider the sequence  $\{\tilde{P}_n\}_{n \geq 0}$  obtained by shifting  $P_n$  i.e.  $\tilde{P}_n(x) = a^{-n} P_n(ax+b) = a^{-n} (h_a \circ \tau_{-b} P_n)(x)$  ,  $n \geq 0$  ,  $a \neq 0$  . If  $u_0$  satisfies (1.12) , then  $\tilde{u}_0 = (h_{a^{-1}} \circ \tau_{-b})u_0$  fulfils the equation

$$D_{-\omega a^{-1}}(\tilde{\Phi} \tilde{u}_0) + \tilde{\psi} \tilde{u}_0 = 0 ,$$

where  $\tilde{\Phi}(x) = a^{-t} \Phi(ax+b)$  ,  $\tilde{\psi}(x) = a^{1-t} \psi(ax+b)$  .

We need the following formulas easy to prove

$$(1.13) \quad \begin{cases} g(\tau_b u) = \tau_b((\tau_{-b} g)u) \\ g(h_a u) = h_a((h_a g)u) \end{cases} \quad g \in \mathcal{P} \quad , \quad u \in \mathcal{P}' .$$

Now, with  $u_0 = (\tau_b \circ h_a) \tilde{u}_0$  , we have

$$\begin{aligned} \psi u_0 &= \psi(\tau_b v) = \tau_b((\tau_{-b} \psi)v) \quad \text{from (1.13) with } v = h_a \tilde{u}_0 , \\ &= \tau_b((\tau_{-b} \psi)(h_a \tilde{u}_0)) = (\tau_b \circ h_a)(h_a \circ \tau_{-b} \psi) \tilde{u}_0 = (\tau_b \circ h_a)(\psi(ax+b) \tilde{u}_0) \quad \text{from (1.13)} . \end{aligned}$$

Further

$$\begin{aligned} D_{-\omega}(\Phi u_0) &= D_{-\omega}(\Phi(\tau_b v)) = D_{-\omega}(\tau_b((\tau_{-b} \Phi)v)) \quad \text{from (1.13)} \\ &= \tau_b D_{-\omega}((\tau_{-b} \Phi)(h_a \tilde{u}_0)) = \tau_b D_{-\omega}(h_a((h_a \circ \tau_{-b} \Phi) \tilde{u}_0)) \quad \text{from (1.13)} \\ &= a^{-1} (\tau_b \circ h_a) D_{-\omega a^{-1}}(\Phi(ax+b) \tilde{u}_0) \quad \text{from (1.9)} . \end{aligned}$$

Equation (1.12) becomes

$$\tau_b \circ h_a (D_{-\omega a^{-1}}(\Phi(ax+b) \tilde{u}_0) + a \psi(ax+b) \tilde{u}_0) = 0 .$$

Hence the desired result.

Regarding general semi-classical sequences, we have the following statement that we give for the sake of completeness [21,22]:

**PROPOSITION 1.5.** For any monic polynomial  $\Phi$  and any orthogonal sequence  $\{P_n\}_{n \geq 0}$ , the following statements are equivalent

a) There exists an integer  $s \geq 0$  such that

$$(1.14) \quad \Phi(x)P_n^{[1]}(x; \omega) = \sum_{\nu=n-s}^{n+t} \lambda_{n,\nu} P_\nu(x) \quad , \quad n \geq s$$

$$(1.15) \quad \lambda_{n,n-s} \neq 0 \quad , \quad n \geq s+1 .$$

b) There exists a polynomial  $\psi$ ,  $\deg \psi = p \geq 1$  such that

$$(1.16) \quad D_{-\omega}(\Phi u_0) + \psi u_0 = 0$$

where the pair  $(\Phi, \psi)$  is admissible.

c) There exist an integer  $s \geq 0$  and a polynomial  $\psi$ ,  $\deg \psi = p \geq 1$  such that

$$(1.17) \quad \Phi(x)(D_{-\omega}P_m)(x) - \psi(x)(\tau_\omega P_m)(x) = \sum_{\nu=m-t}^{m+s_m} \tilde{\lambda}_{m,\nu} P_{\nu+1}(x) \quad , \quad m \geq t$$

$$(1.18) \quad \tilde{\lambda}_{m,m-t} \neq 0 \quad , \quad m \geq t$$

where  $s = \max(p-1, t-2)$ , the pair  $(\Phi, \psi)$  is admissible and

$$s_m = \begin{cases} p-1 & , \quad m=0 \\ s & , \quad m \geq 1 . \end{cases}$$

We may write

$$(1.19) \quad \tilde{\lambda}_{m,\nu} = -(\nu+1) \frac{\langle u_0, P_m^2 \rangle}{\langle u_0, P_{\nu+1}^2 \rangle} \lambda_{\nu,m} \quad , \quad 0 \leq \nu \leq m+s .$$

**Remarks. 1.** We have also the following statement [21]: the form  $u_0$  is  $D_{-\omega}$ -semi-classical if and only if the sequence  $\{P_n^{[1]}(.; \omega)\}_{n \geq 0}$  is quasi-orthogonal of order  $s$  with respect to  $\Phi u_0$ .

**2.** When  $\{P_n\}_{n \geq 0}$  is orthogonal, it fulfils the standard recurrence relation

$$(1.20) \quad \begin{aligned} P_0(x) &= 1 \quad , \quad P_1(x) = x - \beta_0 \\ P_{n+2}(x) &= (x - \beta_{n+1})P_{n+1}(x) - \gamma_{n+1}P_n(x) \quad , \quad n \geq 0 . \end{aligned}$$

Likewise, when  $\{P_n^{[1]}\}_{n \geq 0}$  is orthogonal ( $s=0$ ), it fulfils the recurrence relation

$$(1.21) \quad \begin{aligned} P_0^{[1]}(x) &= 1 \quad , \quad P_1^{[1]}(x) = x - \beta_0^{[1]} \\ P_{n+2}^{[1]}(x) &= (x - \beta_{n+1}^{[1]})P_{n+1}^{[1]}(x) - \gamma_{n+1}^{[1]}P_n^{[1]}(x) \quad , \quad n \geq 0 . \end{aligned}$$

## §2. The $D_\omega$ -classical orthogonal polynomials

When  $s=0$ , the sequence  $\{P_n\}_{n \geq 0}$  is called  $D_\omega$ -classical (discrete classical orthogonal polynomials); moreover, we have the more accurate following statements:

**PROPOSITION 2.1.** For any orthogonal sequence  $\{P_n\}_{n \geq 0}$ , the following statements are equivalent

- a) The sequence  $\{P_n\}_{n \geq 0}$  is  $D_\omega$ -classical.
- b) The sequence  $\{P_n^{[1]}(\cdot; \omega)\}_{n \geq 0}$  is orthogonal.
- c) There exist two polynomials  $\Phi$  monic,  $\deg \Phi \leq 2$ ,  $\psi$ ,  $\deg \psi = 1$  and a sequence  $\{\lambda_n\}_{n \geq 0}$ ,  $\lambda_n \neq 0$ ,  $n \geq 0$  such that

$$\Phi(x)(D_\omega \circ D_{-\omega} P_{n+1})(x) - \psi(x)(D_{-\omega} P_{n+1})(x) + \lambda_n P_{n+1}(x) = 0 \quad , \quad n \geq 0 .$$

a)  $\implies$  b) . From (1.16) and (1.6)' , we have

$$\begin{aligned} \langle u_0, \Phi P_m P_n^{[1]} \rangle &= \frac{1}{n+1} \langle P_m \Phi u_0, D_\omega P_{n+1} \rangle = -\frac{1}{n+1} \langle D_{-\omega}(P_m \Phi u_0), P_{n+1} \rangle \\ &= -\frac{1}{n+1} \langle (\tau_\omega P_m) D_{-\omega}(\Phi u_0) + (D_{-\omega} P_m) \Phi u_0, P_{n+1} \rangle \\ &= \frac{1}{n+1} \langle (\tau_\omega P_m) \psi u_0 - (D_{-\omega} P_m) \Phi u_0, P_{n+1} \rangle \\ &= \frac{1}{n+1} \langle u_0, ((\tau_\omega P_m) \psi - (D_{-\omega} P_m) \Phi) P_{n+1} \rangle . \end{aligned}$$

Consequently

$$\begin{aligned} \langle \Phi u_0, P_m P_n^{[1]} \rangle &= 0 \quad , \quad 0 \leq m \leq n-1, n \geq 1 \\ \langle \Phi u_0, (P_n^{[1]})^2 \rangle &= \frac{1}{n+1} (\psi'(0) - \frac{1}{2} \Phi''(0)n) \langle u_0, P_{n+1}^2 \rangle \neq 0 \quad , \quad n \geq 0 \end{aligned}$$

since  $(\Phi, \psi)$  is admissible.

b)  $\implies$  c) . From (1.11) and according to assumptions

$$(2.1) \quad D_{-\omega}(P_n^{[1]} u_0^{[1]}) = -\chi_n P_{n+1} u_0 \quad , \quad n \geq 0$$

with

$$\chi_n = (n+1) \frac{\langle u_0^{[1]}, (P_n^{[1]})^2 \rangle}{\langle u_0, P_{n+1}^2 \rangle} \quad , \quad n \geq 0 .$$

For  $n = 0$  in (2.1)

$$(2.2) \quad D_{-\omega} u_0^{[1]} = -\gamma_1^{-1} P_1 u_0 .$$

In accordance with (1.6)' , we have

$$D_{-\omega}(P_n^{[1]} u_0^{[1]}) = (\tau_\omega P_n^{[1]}) D_{-\omega} u_0^{[1]} + (D_{-\omega} P_n^{[1]}) u_0^{[1]} ,$$

therefore, on account of (2.2)

$$(2.3) \quad -\chi_0 P_1 (\tau_\omega P_n^{[1]}) u_0 + (D_{-\omega} P_n^{[1]}) u_0^{[1]} = -\chi_n P_{n+1} u_0 \quad , \quad n \geq 0 .$$

Making  $n = 1$  , we get

$$(2.4) \quad u_0^{[1]} = \gamma_1^{-1} k \Phi u_0$$

where  $k\Phi(x) = P_1(x)(\tau_\omega P_1^{[1]})(x) - 2\gamma_1^{[1]}\gamma_2^{-1}P_2(x)$  ( $\Phi$  monic).  
 So, equations (2.3) – (2.4) and the regularity of  $u_0$  imply

$$\Phi(x)(D_{-\omega}P_n^{[1]})(x) - \psi(x)(\tau_\omega P_n^{[1]})(x) + \gamma_1 k^{-1}\chi_n P_{n+1}(x) = 0 \quad , \quad n \geq 0$$

with  $\psi(x) = k^{-1}P_1(x)$ . Comparing the degrees, we obtain

$$\frac{1}{2}\Phi''(0)n - \psi'(0) + \gamma_1 k^{-1}\chi_n = 0 \quad , \quad n \geq 0 \quad ,$$

which means that the pair  $(\Phi, \psi)$  is admissible. Finally, we have the desired second-order difference equation with  $\lambda_n = \gamma_1 k^{-1}(n+1)\chi_n$ ,  $n \geq 0$ . In fact, we also have proved that  $b) \implies a)$ .  
 $c) \implies a)$ . From the given equation, we get

$$\langle u_0, \Phi(D_\omega \circ D_{-\omega}P_{n+1}) - \psi(D_{-\omega}P_{n+1}) \rangle = 0 \quad , \quad n \geq 0 \quad .$$

Hence

$$\langle D_\omega(D_{-\omega}(\Phi u_0) + \psi u_0), P_{n+1} \rangle = 0 \quad , \quad n \geq 0 \quad .$$

Since  $\langle D_\omega(D_{-\omega}(\Phi u_0) + \psi u_0), 1 \rangle = 0$ , we get

$$D_\omega(D_{-\omega}(\Phi u_0) + \psi u_0) = 0 \quad .$$

Hence (1.16) where the pair  $(\Phi, \psi)$  is admissible on account of  $\lambda_n \neq 0$ ,  $n \geq 0$ .

**Remarks. 1.** In the case  $s = 0$ , when the pair  $(\Phi, \psi)$  is not admissible, then the solution  $u$  of (1.12) is not regular. In other words, when the solution  $u$  of (1.12) is regular, then the pair  $(\Phi, \psi)$  is necessarily admissible.

**2.** Necessarily, we have

$$(2.4)' \quad \begin{aligned} k\Phi(x) &= (1 - 2\gamma_1^{[1]}\gamma_2^{-1})x^2 + (2\gamma_1^{[1]}\gamma_2^{-1}(\beta_0 + \beta_1) - \beta_0 - \beta_0^{[1]} - \omega)x \\ &\quad + \beta_0(\beta_0^{[1]} + \omega) - 2\gamma_1^{[1]}\gamma_2^{-1}(\beta_0\beta_1 - \gamma_1) \quad , \\ k\psi(x) &= P_1(x) \quad . \end{aligned}$$

**COROLLARY 2.2.** If  $\{P_n\}_{n \geq 0}$  is  $D_\omega$ -classical, the sequence  $\{P_n^{[m]}\}_{n \geq 0}$  is  $D_\omega$ -classical for any  $m \geq 1$  and we have

$$(2.5) \quad D_{-\omega}(\Phi_m u_0^{[m]}) + \psi_m u_0^{[m]} = 0$$

with  $\Phi_m(x) = (\tau_{-m\omega}\Phi)(x)$ ,  $\psi_m(x) = \psi(x) - \left(\sum_{\nu=0}^{m-1} D_\omega \circ \tau_{-\nu\omega}\Phi\right)(x)$ .

$$(2.6) \quad u_0^{[m]} = \zeta_m \left(\prod_{\nu=0}^{m-1} \tau_{-\nu\omega}\Phi\right)u_0$$

where  $\zeta_m$  is defined by the condition  $(u_0^{[m]})_0 = 1$ .

Suppose  $m = 1$ . The form  $u_0$  satisfies (1.16). Multiplying both sides by  $\Phi$  and on account of (1.6)', we get

$$D_{-\omega}((\tau_{-\omega}\Phi)(\Phi u_0)) + (\psi - D_\omega\Phi)\Phi u_0 = 0 \quad .$$

Therefore, (2.5) and (2.6) are valid for  $m = 1$ . By induction, we easily obtain the general case.

The previous results allow us to characterize the  $D_\omega$ -classical sequences through the so-called (functional) Rodrigues formula. See [32,16,9,14].

**PROPOSITION 2.3.** *The orthogonal sequence  $\{P_n\}_{n \geq 0}$  is  $D_\omega$ -classical if and only if there exist a monic polynomial  $\Phi$ ,  $\deg \Phi \leq 2$  and a sequence  $\{\lambda_n\}_{n \geq 0}$ ,  $\lambda_n \neq 0$ ,  $n \geq 0$  such that*

$$(2.7) \quad P_n u_0 = \lambda_n D_{-\omega}^n \left( \left\{ \prod_{\nu=0}^{n-1} \tau_{-\nu\omega} \Phi \right\} u_0 \right), \quad n \geq 0$$

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

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

$$\langle u_0^{[n]}, D_{-\omega}^n P_{n+\mu} \rangle = \prod_{\nu=1}^n (\mu + \nu) \langle u_0^{[n]}, P_\mu^{[n]} \rangle = n! \delta_{0,\mu}$$

following the definitions. Consequently

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

But from the assumption  $u_n = (\langle u_0, P_n^2 \rangle)^{-1} P_n u_0$ ,  $n \geq 0$  so that, in accordance with (2.6), we obtain (2.7) where

$$(2.8) \quad \lambda_n = (-1)^n \frac{\langle u_0, P_n^2 \rangle}{n!} \zeta_n, \quad n \geq 0.$$

Sufficiency. Making  $n = 1$  in (2.7), we have

$$P_1 u_0 = \lambda_1 D_{-\omega}(\Phi u_0).$$

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

The Rodrigues' formula can serve for describing the  $D_\omega$ -classical sequences which are completely determined by the knowledge of the sequences  $\{\beta_n\}_{n \geq 0}$  and  $\{\gamma_{n+1}\}_{n \geq 0}$ . It is doubtless the shortest way for obtaining them. Indeed, on account of (2.7), the recurrence relation (1.20) is equivalent to

$$(2.9) \quad \lambda_{n+2} D_{-\omega}^{n+2} \left( \left[ \prod_{\nu=0}^{n+1} \tau_{-\nu\omega} \Phi \right] u_0 \right) = \lambda_{n+1} (x - \beta_{n+1}) D_{-\omega}^{n+1} \left( \left[ \prod_{\nu=0}^n \tau_{-\nu\omega} \Phi \right] u_0 \right) \\ - \lambda_n \gamma_{n+1} D_{-\omega}^n \left( \left[ \prod_{\nu=0}^{n-1} \tau_{-\nu\omega} \Phi \right] u_0 \right), \quad n \geq 0.$$

**PROPOSITION 2.4.** *The sequences  $\{\lambda_n\}_{n \geq 0}$ ,  $\{\beta_n\}_{n \geq 0}$  and  $\{\gamma_{n+1}\}_{n \geq 0}$  respectively fulfil the equations*

$$(2.10) \quad \lambda_{n+2} \left\{ \lambda_1^{-1} + (n+1) \Phi''(0) \right\} \left\{ \lambda_1^{-1} + \left( n + \frac{1}{2} \right) \Phi''(0) \right\} - \lambda_{n+1} \left\{ \lambda_1^{-1} + \frac{1}{2} n \Phi''(0) \right\} = 0, \quad n \geq 0$$



(2.11)

$$\begin{aligned} \left\{ \lambda_1^{-1} + n\Phi''(0) \right\} \beta_{n+1} &= \frac{1}{2} n^2 \omega \Phi''(0) + \lambda_1^{-1} (n\omega - \beta_0) - \frac{\lambda_{n+2}}{\lambda_{n+1}} \left\{ \frac{1}{2} n(n+1)(2n+1)\omega(\Phi''(0))^2 \right. \\ &\quad + (n+1)(2n+1)\Phi'(0)\Phi''(0) + \lambda_1^{-1} \left( \omega(n^2 - \frac{1}{2}) - \beta_0(2n+1) \right) \Phi''(0) \\ &\quad \left. + 2(n+1)\lambda_1^{-1}\Phi'(0) - \lambda_1^{-2}(2\beta_0 + \omega) \right\}, \quad n \geq 0 \end{aligned}$$

(2.12)

$$\begin{aligned} \lambda_n \gamma_{n+1} &= \lambda_{n+1} \left\{ \left( \lambda_1^{-1} \beta_0 - n\Phi'(0) - \frac{1}{2} n^2 \omega \Phi''(0) \right) \beta_{n+1} - n \left( \lambda_1^{-1} \beta_0 \omega + \Phi(0) \right) \right\} \\ &\quad - \lambda_{n+2} \left\{ \frac{1}{4} n^2 (n+1)^2 \omega^2 (\Phi''(0))^2 + \frac{1}{2} n(n+1)(2n+1)\omega\Phi'(0)\Phi''(0) + (n+1)\Phi(0)\Phi''(0) \right. \\ &\quad \left. + n(n+1)(\Phi'(0))^2 - \frac{1}{2} (2n^2 - 1)\lambda_1^{-1} \beta_0 \omega \Phi''(0) - (2n+1)\lambda_1^{-1} \beta_0 \Phi'(0) + \lambda_1^{-1} \Phi(0) + \lambda_1^{-2} \beta_0 (\beta_0 + \omega) \right\} \\ &\hspace{15em} n \geq 0. \end{aligned}$$

The proof will be carried out in three steps.

**First step.** The relation (2.9) implies

$$\begin{aligned} (2.13) \quad D_{-\omega} \left( \lambda_{n+2} D_{-\omega} \left( \left[ \prod_{\nu=0}^{n+1} \tau_{-\nu\omega} \Phi \right] u_0 \right) - \lambda_{n+1} (x + (n+1)\omega - \beta_{n+1}) \left[ \prod_{\nu=0}^n \tau_{-\nu\omega} \Phi \right] u_0 \right) \\ + \prod_{\nu=0}^{n-1} \tau_{-\nu\omega} \Phi \left\{ (n+1)\lambda_{n+1} \tau_{-n\omega} \Phi + \lambda_n \gamma_{n+1} \right\} u_0 = 0, \quad n \geq 0. \end{aligned}$$

For proving (2.13), we need the so-called Leibniz's rule corresponding to operator  $D_\omega$ .

**LEMMA 2.5.** For any  $g \in \mathcal{P}$  and  $u \in \mathcal{P}'$ , we have

$$(2.14) \quad D_{-\omega}^n ((\tau_{-n\omega} g)u) = \sum_{\nu=0}^n \binom{n}{\nu} D_\omega^\nu g D_{-\omega}^{n-\nu} u, \quad n \geq 0.$$

From (1.6)' where  $g \rightarrow \tau_{-\omega} g$  and taking account of  $D_\omega = D_{-\omega} \circ \tau_{-\omega}$ , we get

$$(2.15) \quad D_{-\omega} ((\tau_{-\omega} g)u) = g D_{-\omega} u + (D_\omega g)u.$$

Now, suppose (2.14) for  $0 \leq m \leq n$ . Then, taking  $g \rightarrow \tau_{-\omega}g$  and by virtue of (2.15), we have

$$\begin{aligned}
 D_{-\omega}^{n+1}(\tau_{-(n+1)\omega}g)u &= \sum_{\nu=0}^n \binom{n}{\nu} D_{-\omega} \left( (D_{\omega}^{\nu} \circ \tau_{-\omega}g) D_{-\omega}^{n-\nu}u \right) \\
 &= \sum_{\nu=0}^n \binom{n}{\nu} D_{-\omega} \left( (\tau_{-\omega} \circ D_{\omega}^{\nu}g) D_{-\omega}^{n-\nu}u \right) \\
 &= \sum_{\nu=0}^n \binom{n}{\nu} \left\{ D_{\omega}^{\nu}g D_{-\omega}^{n+1-\nu}u + D_{\omega}^{\nu+1}g D_{-\omega}^{n-\nu}u \right\} \\
 &= \sum_{\nu=0}^n \binom{n}{\nu} D_{\omega}^{\nu}g D_{-\omega}^{n+1-\nu}u + \sum_{\nu=1}^{n+1} \binom{n}{\nu-1} D_{\omega}^{\nu}g D_{-\omega}^{n+1-\nu}u \\
 &= g D_{-\omega}^{n+1}u + \sum_{\nu=1}^n \left\{ \binom{n}{\nu} + \binom{n}{\nu-1} \right\} D_{\omega}^{\nu}g D_{-\omega}^{n+1-\nu}u + (D_{\omega}^{n+1}g)u \\
 &= \sum_{\nu=0}^{n+1} \binom{n+1}{\nu} D_{\omega}^{\nu}g D_{-\omega}^{n+1-\nu}u .
 \end{aligned}$$

Hence (2.14) for  $n \geq 0$ .

As a consequence, following (2.14) we may write

$$\begin{aligned}
 D_{-\omega}^{n+1} \left( (x + (n+1)\omega - \beta_{n+1}) \left[ \prod_{\nu=0}^n (\tau_{-\nu\omega}\Phi)(x) \right] u_0 \right) &= (x - \beta_{n+1}) D_{-\omega}^{n+1} \left( \left[ \prod_{\nu=0}^n \tau_{-\nu\omega}\Phi \right] u_0 \right) \\
 &\quad + (n+1) D_{-\omega}^n \left( \left[ \prod_{\nu=0}^n \tau_{-\nu\omega}\Phi \right] u_0 \right) .
 \end{aligned}$$

Therefore, (2.9) becomes

$$\begin{aligned}
 D_{-\omega}^n \left[ \lambda_{n+2} D_{-\omega}^2 \left( \left[ \prod_{\nu=0}^{n+1} \tau_{-\nu\omega}\Phi \right] u_0 \right) - \lambda_{n+1} D_{-\omega} \left( (x + (n+1)\omega - \beta_{n+1}) \prod_{\nu=0}^n (\tau_{-\nu\omega}\Phi)(x) u_0 \right) \right. \\
 \left. + (n+1) \lambda_{n+1} \left[ \prod_{\nu=0}^n \tau_{-\nu\omega}\Phi \right] u_0 + \lambda_n \gamma_{n+1} \left[ \prod_{\nu=0}^{n-1} \tau_{-\nu\omega}\Phi \right] u_0 \right] = 0 \quad , \quad n \geq 0 .
 \end{aligned}$$

Hence (2.13).

**Second step.** We have the relation

(2.16)

$$\lambda_1^{-1} P_1(x) (\tau_{\omega} \Omega_n)(x) + \Phi(x) (D_{-\omega} \Omega_n)(x) + \prod_{\nu=0}^{n-1} (\tau_{-\nu\omega}\Phi)(x) \left\{ (n+1) \lambda_{n+1} (\tau_{-n\omega}\Phi)(x) + \lambda_n \gamma_{n+1} \right\} = 0 ,$$

$n \geq 0$ .

where

$$\begin{aligned}
 \Omega_n(x) &= \lambda_{n+2} \left\{ \lambda_1^{-1} P_1(x) \prod_{\nu=0}^{n-1} (\tau_{-(\nu+1)\omega}\Phi)(x) + \left( D_{\omega} \prod_{\nu=0}^n \tau_{-\nu\omega}\Phi \right) (x) \right\} \\
 (2.17) \quad &\quad - \lambda_{n+1} \prod_{\nu=0}^{n-1} (\tau_{-(\nu+1)\omega}\Phi)(x) (x + (n+1)\omega - \beta_{n+1}) \quad , \quad n \geq 0 .
 \end{aligned}$$

Indeed, we may write

$$\begin{aligned} D_{-\omega} \left( \left[ \prod_{\nu=0}^{n+1} \tau_{-\nu\omega} \Phi \right] u_0 \right) &= D_{-\omega} \left( \left[ \tau_{-\omega} \prod_{\nu=0}^n \tau_{-\nu\omega} \Phi \right] \Phi u_0 \right) \\ &= \left( \prod_{\nu=0}^n \tau_{-\nu\omega} \Phi \right) D_{-\omega}(\Phi u_0) + D_{\omega} \left( \prod_{\nu=0}^n \tau_{-\nu\omega} \Phi \right) \Phi u_0 \quad , \quad \text{from (2.15)} \\ &= \lambda_1^{-1} P_1(x) \left( \prod_{\nu=0}^n \tau_{-\nu\omega} \Phi \right) u_0 + D_{\omega} \left( \prod_{\nu=0}^n \tau_{-\nu\omega} \Phi \right) \Phi u_0 \quad , \end{aligned}$$

on account of (2.7) where  $n = 1$ . We deduce for (2.13)

$$D_{-\omega}(\Omega_n \Phi u_0) + \left( \prod_{\nu=0}^{n-1} \tau_{-\nu\omega} \Phi \right) \left( (n+1)\lambda_{n+1}\tau_{-n\omega}\Phi + \lambda_n\gamma_{n+1} \right) u_0 = 0 \quad , \quad n \geq 0 .$$

Further, in accordance with (1.6)' and (2.7), we get

$$D_{-\omega}(\Omega_n \Phi u_0) = (\tau_{\omega}\Omega_n)D_{-\omega}(\Phi u_0) + D_{-\omega}(\Omega_n)\Phi u_0 = \lambda_1^{-1}P_1(\tau_{\omega}\Omega_n)u_0 + D_{-\omega}(\Omega_n)\Phi u_0 .$$

The relation (2.16) follows since  $u_0$  is regular.

**Third step.** The following condition holds

(2.18)

$$\begin{aligned} &\left\{ \lambda_1^{-1}P_1(x) + \sum_{\nu=1}^n (D_{-\omega} \circ \tau_{-\nu\omega}\Phi)(x) \right\} \times \\ &\left\{ \lambda_{n+2} \left[ \lambda_1^{-1}(\tau_{\omega}P_1)(x) + \sum_{\nu=0}^n (D_{-\omega} \circ \tau_{-\nu\omega}\Phi)(x) \right] - \lambda_{n+1}(x + n\omega - \beta_{n+1}) \right\} \\ &+ (\tau_{-n\omega}\Phi)(x) \left\{ \lambda_{n+2} \left[ \lambda_1^{-1} + \sum_{\nu=0}^n (D_{-\omega} \circ D_{\omega} \circ \tau_{-\nu\omega}\Phi)(x) \right] + n\lambda_{n+1} \right\} + \lambda_n\gamma_{n+1} = 0 \quad , \quad n \geq 0 \end{aligned}$$

with  $\sum_{\nu=1}^0 = 0$ .

In (2.16), we have to calculate  $\tau_{\omega}\Omega_n$  and  $\Phi D_{-\omega}(\Omega_n)$ . From (2.17), we get

$$\begin{aligned} (\tau_{\omega}\Omega_n)(x) &= \lambda_{n+2} \left\{ \lambda_1^{-1}(\tau_{\omega}P_1)(x) \prod_{\nu=0}^{n-1} (\tau_{-\nu\omega}\Phi)(x) + \left( D_{-\omega} \prod_{\nu=0}^n \tau_{-\nu\omega}\Phi \right)(x) \right\} \\ (2.19) \quad &- \lambda_{n+1} \prod_{\nu=0}^{n-1} (\tau_{-\nu\omega}\Phi)(x)(x + n\omega - \beta_{n+1}) . \end{aligned}$$

Now, we have

$$(2.20) \quad \left( D_{-\omega} \prod_{\nu=0}^n \tau_{-\nu\omega}\Phi \right)(x) = \prod_{\nu=0}^{n-1} (\tau_{-\nu\omega}\Phi)(x) \sum_{\nu=0}^n (D_{-\omega} \circ \tau_{-\nu\omega}\Phi)(x) \quad , \quad n \geq 0 .$$

We proceed by induction. For  $n = 1$ , we get

$$\left( D_{-\omega}\Phi\tau_{-\omega}\Phi \right)(x) = \Phi(x) \left( \left( D_{-\omega}\Phi \right)(x) + \left( D_{-\omega} \circ \tau_{-\omega}\Phi \right)(x) \right)$$

since

$$(2.21) \quad \left( D_{-\omega}(g\tau_{-\omega}f) \right)(x) = g(x)(D_{\omega}f)(x) + f(x)(D_{-\omega}g)(x) \quad , \quad \text{from (1.3)} .$$

We assume (2.20) for  $0 \leq m \leq n$  . Therefore, according to (2.21) and (2.20) , we have

$$\begin{aligned} \left( D_{-\omega} \prod_{\nu=0}^{n+1} \tau_{-\nu\omega} \Phi \right)(x) &= \left( D_{-\omega} \prod_{\nu=0}^n \tau_{-\nu\omega} \Phi(\tau_{-(n+1)\omega} \Phi) \right)(x) \\ &= \prod_{\nu=0}^n (\tau_{-\nu\omega} \Phi)(x) (D_{\omega} \circ \tau_{-n\omega} \Phi)(x) + (\tau_{-n\omega} \Phi)(x) \left( D_{-\omega} \prod_{\nu=0}^n \tau_{-\nu\omega} \Phi \right)(x) \\ &= \prod_{\nu=0}^n (\tau_{-\nu\omega} \Phi)(x) \sum_{\nu=0}^{n+1} (D_{-\omega} \circ \tau_{-\nu\omega} \Phi)(x) . \end{aligned}$$

On account of (2.20) , the relation (2.19) becomes

$$(2.22) \quad \begin{aligned} (\tau_{\omega} \Omega_n)(x) &= \\ \prod_{\nu=0}^{n-1} (\tau_{-\nu\omega} \Phi)(x) &\left\{ \lambda_{n+2} \left( \lambda_1^{-1} (\tau_{\omega} P_1)(x) + \sum_{\nu=0}^n (D_{-\omega} \circ \tau_{-\nu\omega} \Phi)(x) \right) - \lambda_{n+1} (x + n\omega - \beta_{n+1}) \right\} , \\ &n \geq 0 . \end{aligned}$$

Hence

$$\begin{aligned} \Phi(x) \Omega_n(x) &= \left( \prod_{\nu=0}^n (\tau_{-\nu\omega} \Phi)(x) \right) \Lambda_n(x) \quad \text{with} \\ \Lambda_n(x) &= \lambda_{n+2} \left\{ \lambda_1^{-1} P_1(x) + \sum_{\nu=0}^n (D_{\omega} \circ \tau_{-\nu\omega} \Phi)(x) \right\} - \lambda_{n+1} (x + (n+1)\omega - \beta_{n+1}) . \end{aligned}$$

According to (1.3) , this yields

$$(D_{-\omega}(\Phi \Omega_n))(x) = \Phi(x)(D_{-\omega} \Omega_n)(x) + (\tau_{\omega} \Omega_n)(x)(D_{-\omega} \Phi)(x)$$

$$\left( D_{-\omega} \Lambda_n \prod_{\nu=0}^n \tau_{-\nu\omega} \Phi \right)(x) = \prod_{\nu=0}^n (\tau_{-\nu\omega} \Phi)(x) (D_{-\omega} \Lambda_n)(x) + (\tau_{\omega} \Lambda_n)(x) \left( D_{-\omega} \prod_{\nu=0}^n \tau_{-\nu\omega} \Phi \right)(x) .$$

Comparing and in accordance with (2.20) and (2.22) , we deduce

$$\Phi(x)(D_{-\omega} \Omega_n)(x) = \prod_{\nu=0}^{n-1} (\tau_{-\nu\omega} \Phi)(x) \left\{ (\tau_{-n\omega} \Phi)(x)(D_{-\omega} \Lambda_n)(x) + (\tau_{\omega} \Lambda_n)(x) \sum_{\nu=1}^n (D_{-\omega} \circ \tau_{-\nu\omega} \Phi)(x) \right\} .$$

Taking account of

$$\begin{aligned} (\tau_{\omega} \Lambda_n)(x) &= \lambda_{n+2} \left\{ \lambda_1^{-1} (\tau_{\omega} P_1)(x) + \sum_{\nu=0}^n (D_{-\omega} \circ \tau_{-\nu\omega} \Phi)(x) \right\} - \lambda_{n+1} (x + n\omega - \beta_{n+1}) \\ (D_{-\omega} \Lambda_n)(x) &= \lambda_{n+2} \left\{ \lambda_1^{-1} + \sum_{\nu=0}^n (D_{-\omega} \circ D_{\omega} \circ \tau_{-\nu\omega} \Phi)(x) \right\} - \lambda_{n+1} , \end{aligned}$$

finally, after simplifying, the relation (2.16) yields (2.18) . Lastly, writing  $\Phi(x) = \frac{1}{2}\Phi''(0)x^2 + \Phi'(0)x + \Phi(0)$  and with

$$\begin{aligned} \sum_{\nu=1}^n (D_{-\omega} \circ \tau_{-\nu\omega} \Phi)(x) &= \Phi''(0)nx + \Phi'(0)n + \frac{1}{2}\Phi''(0)\omega n^2 \quad , \quad n \geq 0 \\ \sum_{\nu=0}^n (D_{-\omega} \circ \tau_{-\nu\omega} \Phi)(x) &= (n+1)(\Phi''(0)x + \Phi'(0)) + \frac{1}{2}\Phi''(0)\omega(n-1) \quad , \quad n \geq 0 \\ \sum_{\nu=0}^n (D_{-\omega} \circ D_{\omega} \circ \tau_{-\nu\omega} \Phi)(x) &= (n+1)\Phi''(0) \quad , \quad n \geq 0 , \end{aligned}$$

an easy computation leads to (2.10) – (2.12) .

### §3. The canonical cases

The equation (2.10) yields

$$\frac{\lambda_{n+2}}{\lambda_{n+1}} = \frac{\lambda_1^{-1} + \frac{1}{2}\Phi''(0)n}{\{\lambda_1^{-1} + \Phi''(0)(n+1)\}\{\lambda_1^{-1} + \Phi''(0)(n+\frac{1}{2})\}} \quad , \quad n \geq 0 .$$

Two cases arise.

- A.  $\Phi''(0) = 0 \quad , \quad \lambda_n = \lambda_1^n \quad , \quad n \geq 0 .$
- B.  $\Phi''(0) = 2 \quad , \quad \lambda_n = \frac{\Gamma(\lambda_1^{-1} + n - 1)}{\Gamma(\lambda_1^{-1} + 2n - 1)} \quad , \quad n \geq 0 .$

Before quoting the different canonical situations, let us proceed to the general transformation

$$(3.1) \quad \tilde{F}_n(x) = A^{-n}P_n(Ax + B) \quad , \quad n \geq 0$$

$$(3.2) \quad \tilde{\beta}_n = \frac{\beta_n - B}{A} \quad , \quad \tilde{\gamma}_{n+1} = \frac{\gamma_{n+1}}{A^2} \quad , \quad n \geq 0 .$$

Then the form  $\tilde{u}_0 = (h_{A^{-1}} \circ \tau_{-B})u_0$  fulfils

$$(3.3) \quad D_{-\frac{\omega}{A}}(A^{-t}\Phi(Ax + B)\tilde{u}_0) + A^{1-t}k^{-1}(Ax + B - \beta_0)\tilde{u}_0 = 0 .$$

where  $k$  is given by (2.4)' . Any so-called canonical situation will be denoted by  $\hat{\beta}_n , \hat{\gamma}_{n+1} , \hat{u}_0$  .

#### A<sub>1</sub>. $\Phi(x) = 1$

From (2.11) and (2.12) , we get

$$\beta_n = \beta_0 + \omega n \quad , \quad \gamma_{n+1} = -\lambda_1(n+1) \quad , \quad n \geq 0 .$$

We may choose  $\beta_0 = 0$  and  $\lambda_1 = -1/2$  which is equivalent to the choice  $A^2 = -2\lambda_1 , B = \beta_0$  and afterwards  $\omega \rightarrow A\omega$  . Then

$$(3.4) \quad \begin{cases} \beta_n = \omega n \quad , \quad \gamma_{n+1} = \frac{1}{2}(n+1) \quad , \quad \lambda_n = \frac{(-1)^n}{2^n} \quad , \quad n \geq 0 \\ D_{-\omega}(u_0) + 2xu_0 = 0 . \end{cases}$$

When  $\omega = 0$ , we rediscover the Hermite form.

Another choice is  $A = \omega$ ,  $B = \beta_0 - \omega a$  where we have put  $-\lambda_1/A^2 = a$ ; then we obtain the following canonical case

$$(3.5) \quad \begin{cases} \hat{\beta}_n = a + n & , \quad \hat{\gamma}_{n+1} = a(n+1) & , \quad n \geq 0 \\ D_{-1}(\hat{u}_0) + a^{-1}(x-a)\hat{u}_0 = 0 & , \quad a \neq 0 . \end{cases}$$

It is the definition of the Charlier polynomials [8].

Between  $\{P_n\}_{n \geq 0}$  associated with  $u_0$  and  $\{\hat{P}_n\}_{n \geq 0}$  associated with  $\hat{u}_0$ , we have the relation

$$(3.6) \quad \hat{P}_n(x) = (2a)^{n/2} P_n\left(\frac{x-a}{\sqrt{2a}}\right) \quad , \quad n \geq 0$$

since  $\omega = (2a)^{-1/2}$ .

When  $\omega \rightarrow i\omega$ , we choose  $A = \omega$ ,  $B = \beta_0 - \omega b$  and we put  $\lambda_1\omega^{-2} = a$ , then

$$(3.7) \quad \begin{cases} \hat{\beta}_n = b + in & , \quad \hat{\gamma}_{n+1} = -a(n+1) & , \quad n \geq 0 \\ D_{-i}(\hat{u}_0) - a^{-1}(x-b)\hat{u}_0 = 0 . \end{cases}$$

where it is possible to choose  $b$ .

**A<sub>2</sub>.**  $\Phi(\mathbf{x}) = \mathbf{x}$

From (2.11), (2.12) and (2.4)', we have

$$\beta_n = (\omega - 2\lambda_1)n + \beta_0 \quad , \quad \gamma_{n+1} = \lambda_1(n+1)((\lambda_1 - \omega)n - \beta_0) \quad , \quad n \geq 0 \quad ; \quad k = -\lambda_1 .$$

Two cases arise.

**A<sub>21</sub>.**  $\lambda_1 = \omega \neq 0$ . Consequently

$$\beta_n = \beta_0 - \omega n \quad , \quad \gamma_{n+1} = -\beta_0\omega(n+1) \quad , \quad n \geq 0 \quad , \quad \beta_0 \neq 0 .$$

The form  $u_0$  satisfies the following equation

$$D_{-\omega}(xu_0) - \omega^{-1}(x - \beta_0)u_0 = 0 .$$

With  $A = -\omega$ ,  $B = 0$  and putting  $\beta_0 = -a\omega$ , we meet again the Charlier polynomials. Besides (3.5), the form  $\hat{u}_0$  also satisfies

$$(3.8) \quad D_1(x\hat{u}_0) + (x-a)\hat{u}_0 = 0 .$$

**A<sub>22</sub>.**  $\lambda_1 - \omega \neq 0$ . Then [6,24]

$$\beta_n = \beta_0 + (\omega - 2\lambda_1)n \quad , \quad \gamma_{n+1} = \lambda_1(\lambda_1 - \omega)(n+1)\left(n + \frac{\beta_0}{\omega - \lambda_1}\right) \quad , \quad n \geq 0 .$$

We choose  $\lambda_1(\lambda_1 - \omega) = 1$  with  $\beta_0/(\omega - \lambda_1) := \alpha + 1$ . Therefore

$$(3.9) \quad \begin{cases} \beta_n = -\lambda_1^{-1}(\alpha + 1) - (\lambda_1 + \lambda_1^{-1})n & , \quad \gamma_{n+1} = (n+1)(n + \alpha + 1) & , \quad n \geq 0 \\ D_{-\omega}(xu_0) - \lambda_1^{-1}(x + \lambda_1^{-1}(\alpha + 1))u_0 = 0 \end{cases}$$

where  $\omega = \lambda_1 - \lambda_1^{-1}$ .

When  $\lambda_1 = -1$  then  $\omega = 0$  : we rediscover the Laguerre polynomials. Putting  $\lambda_1 := -e^{-\varphi}$ , we have  $\omega = 2 \sinh \varphi$ , then

$$(3.9)' \quad \begin{cases} \beta_n = e^\varphi(\alpha + 1) + 2n \cosh \varphi & , \quad \gamma_{n+1} = (n + 1)(n + \alpha + 1) & , \quad n \geq 0 \\ D_{-\omega}(xu_0) + e^\varphi(x - (\alpha + 1)e^\varphi)u_0 = 0 . \end{cases}$$

We obtain the following canonical case by taking  $A = \omega$ ,  $B = (\alpha + 1)\omega$  and putting  $c := e^{-2\varphi}$ ,  $\varphi \neq 0$

$$(3.10) \quad \begin{cases} \hat{\beta}_n = \frac{c}{1-c}(\alpha + 1) + \frac{1+c}{1-c}n & , \quad \hat{\gamma}_{n+1} = \frac{c}{(1-c)^2}(n + 1)(n + \alpha + 1) & , \quad n \geq 0 \\ D_{-1}((x + \alpha + 1)\hat{u}_0) - \left( (1 - c^{-1})x + (\alpha + 1) \right)\hat{u}_0 = 0 . \end{cases}$$

When  $c \in \mathbb{R} - \{0, 1\}$ , we rediscover the so-called Meixner polynomials of the first kind ( $\varphi \in \mathbb{R} - \{0\}$ ). In the case  $\alpha + 1 > 0$ , the form  $\hat{u}_0$  is positive definite. It is regular for  $c \in \mathbb{C} - \{0, 1\}$ ,  $\alpha + 1 \neq -n$ ,  $n \geq 0$ .

It is easy to see that  $\hat{u}_0 = \hat{u}_0(c)$  fulfils the relation

$$(3.11) \quad (h_{-1} \circ \tau_{\alpha+1})\hat{u}_0(c) = \hat{u}_0(c^{-1}) .$$

Whence the Meixner form  $\hat{u}_0(c)$  also satisfies

$$(3.12) \quad D_1(x\hat{u}_0) + \{(1 - c)x - c(\alpha + 1)\}\hat{u}_0 = 0 .$$

When  $\omega \rightarrow i\omega$ , we put  $\omega := 2 \sin \phi$ ,  $0 < \phi < \pi$ , then  $\lambda_1 = e^{i\phi}$  (for  $\varphi \rightarrow i\varphi$ ,  $\phi = \pi - \varphi$ ) and

$$\beta_n = -e^{-i\phi}(\alpha + 1) - 2n \cos \phi & , \quad \gamma_{n+1} = (n + 1)(n + \alpha + 1) & , \quad n \geq 0 .$$

We choose  $A = \omega$ ,  $B = 2ia \sin \phi$  with  $2a := 1 + \alpha$ . Consequently

$$(3.13) \quad \begin{cases} \hat{\beta}_n = -(n + a) \cot \phi & , \quad \hat{\gamma}_{n+1} = \frac{1}{4} \frac{(n + 1)(n + 2a)}{\sin^2 \phi} & , \quad n \geq 0 \\ D_{-i}((x + ai)\hat{u}_0) - 2e^{-i\phi}(x \sin \phi + a \cos \phi)\hat{u}_0 = 0 . \end{cases}$$

We rediscover the so-called Meixner–Pollaczek polynomials. They are not essentially different from the Meixner polynomials of the first kind [27,29].

**B<sub>1</sub>.**  $\Phi(x) = x^2$

From (2.11), (2.12) and (2.4)', we obtain

$$\beta_n = \frac{1}{2}\alpha\omega - \frac{\alpha(\alpha - 1)\tau}{(n + \alpha - 1)(n + \alpha)} & , \quad \gamma_{n+1} = -\frac{(n + 1)(n + 2\alpha - 1)(\omega(n + \alpha)^2 - 2\alpha\tau)^2}{(2n + 2\alpha - 1)(2n + 2\alpha)^2(2n + 2\alpha + 1)} & , \quad n \geq 0$$

where  $\lambda_1^{-1} = 2\alpha$ , and  $\tau$  is an arbitrary parameter.

Two cases arise.

**B<sub>11</sub>.**  $\tau \neq 0$ . Then choosing  $\alpha\tau = 1$ , which is equivalent to the choice  $A = \alpha\tau$ ,  $B = 0$  and afterwards  $\omega \rightarrow A\omega$ , we get

(3.14)

$$\left\{ \begin{aligned} \beta_n &= \frac{1}{2}\alpha\omega + \frac{1-\alpha}{(n+\alpha-1)(n+\alpha)} \quad , \quad \gamma_{n+1} = -\frac{(n+1)(n+2\alpha-1)\left(\frac{\omega}{2}(n+\alpha)^2-1\right)^2}{(2n+2\alpha-1)(n+\alpha)^2(2n+2\alpha+1)} \quad , \quad n \geq 0 \\ D_{-\omega}(x^2u_0) - 2\left(\alpha x + 1 - \frac{1}{2}\alpha^2\omega\right)u_0 &= 0 . \end{aligned} \right.$$

When  $\omega = 0$ , we rediscover the Bessel form. The form  $u_0$  is regular if and only if  $\alpha \neq -\frac{n}{2}$ ,  $\omega \neq \frac{2}{(n+\alpha)^2}$ ,  $n \geq 0$ .

**B<sub>12</sub>.**  $\omega \neq 0$ . We obtain a specific canonical case by taking  $A = i\omega$ ,  $B = \frac{1}{2}\alpha\omega$  and putting  $\frac{2\alpha\tau}{\omega} := \mu^2$

(3.15)

$$\left\{ \begin{aligned} \hat{\beta}_n &= \frac{1}{2}i\frac{(\alpha-1)\mu^2}{(n+\alpha-1)(n+\alpha)} \quad , \quad \hat{\gamma}_{n+1} = \frac{1}{4}\frac{(n+1)(n+2\alpha-1)(n+\alpha-\mu)^2(n+\alpha+\mu)^2}{(2n+2\alpha-1)(n+\alpha)^2(2n+2\alpha+1)} \quad , \quad n \geq 0 \\ D_i\left(x - \frac{1}{2}i\alpha\right)^2\hat{u}_0 + (-2\alpha x + i\mu^2)\hat{u}_0 &= 0 . \end{aligned} \right.$$

When  $\mu = 0$ ,  $\alpha > 0$ , the form  $\hat{u}_0$  is symmetric and positive definite. In general, it is regular if and only if  $\alpha \neq -\frac{n}{2}$ ,  $\alpha - \mu \neq -n$ ,  $\alpha + \mu \neq -n$ ,  $n \in \mathbb{N}$ .

The following sequence  $\{\tilde{P}_n\}_{n \geq 0}$  with  $\tilde{P}_n(x) = \tilde{P}_n\left(x - i\left(\frac{\alpha}{2} + \mu\right)\right)$ ,  $n \geq 0$  is given through

$$(3.16) \quad \left\{ \begin{aligned} \tilde{\beta}_n &= i\left\{ \frac{1}{2}\alpha + \mu + \frac{1}{2}\frac{(\alpha-1)\mu^2}{(n+\alpha-1)(n+\alpha)} \right\} \quad , \quad n \geq 0 \\ \tilde{\gamma}_{n+1} &= \frac{1}{4}\frac{(n+1)(n+2\alpha-1)(n+\alpha+\mu)^2(n+\alpha-\mu)^2}{(2n+2\alpha-1)(n+\alpha)^2(2n+2\alpha+1)} \quad , \quad n \geq 0 \\ D_i\left((x - i(\alpha + \mu))^2\tilde{u}_0\right) + (-2\alpha x + i(\alpha + \mu)^2)\tilde{u}_0 &= 0 . \end{aligned} \right.$$

**B<sub>2</sub>.**  $\Phi(x) = (x+1)(x-c)$ ,  $c \in \mathbb{C} - \{-1\}$

Following (2.11), (2.12) and (2.4)', and after some calculations, we obtain

(3.17)

$$\begin{aligned} \beta_n &= \vartheta\frac{\omega}{4} - \frac{1}{2}(1-c) + \frac{\vartheta(\vartheta-2)\tau}{(2n+\vartheta-2)(2n+\vartheta)} \\ \gamma_{n+1} &= -\frac{(n+1)(n+\vartheta-1)\{\omega n(n+\vartheta) - (1+c)n + \vartheta(\beta_0-c)\}\{\omega n(n+\vartheta) + (1+c)n + \vartheta(\beta_0+1)\}}{(2n+\vartheta-1)(2n+\vartheta)^2(2n+\vartheta+1)} \end{aligned}$$

$n \geq 0$

where  $\vartheta = \lambda_1^{-1}$  and  $\tau$  is another arbitrary parameter.

**B<sub>21</sub>.**  $\omega = 0$ . We may choose  $c = 1$  and putting  $\frac{1}{2}\vartheta(1+\beta_0) = \alpha + 1$ ,  $\frac{1}{2}\vartheta(1-\beta_0) = \beta + 1$ , we meet again the Jacobi case.

**B<sub>22</sub>.**  $\omega \neq 0$ . It is possible to put

$$\begin{aligned} \omega n^2 + (\vartheta\omega + 1 + c)n + \vartheta(\beta_0 + 1) &= \{\omega(n + \beta + 1) + 1 + c\}(n + \alpha + 1) \\ \omega n^2 + (\vartheta\omega - (1 + c))n + \vartheta(\beta_0 - c) &= \{\omega(n + \alpha + 1) - (1 + c)\}(n + \beta + 1) . \end{aligned}$$



Then, we may write

$$(3.18) \quad \begin{cases} \beta_n = \frac{1}{4}\vartheta\omega - \frac{1}{2}(1-c) + \frac{1}{2}(\alpha^2 - \beta^2) \frac{1+c - \frac{1}{2}(\alpha - \beta)\omega}{(2n + \alpha + \beta)(2n + \alpha + \beta + 2)} \\ \gamma_{n+1} = -\omega^2 \frac{(n+1)(n + \alpha + \beta + 1)(n + \alpha + 1 - \frac{1+c}{\omega})(n + \beta + 1 + \frac{1+c}{\omega})(n + \alpha + 1)(n + \beta + 1)}{(2n + \alpha + \beta + 1)(2n + \alpha + \beta + 2)^2(2n + \alpha + \beta + 3)} \end{cases} \quad n \geq 0.$$

The choice  $A = i\omega$ ,  $B = \frac{1}{4}\vartheta\omega - \frac{1}{2}(1-c)$  with  $\alpha + 1 - \frac{1+c}{\omega} := \delta + 1$  leads to the canonical case

$$(3.19) \quad \begin{cases} \hat{\beta}_n = \frac{1}{2}i(\alpha^2 - \beta^2) \frac{\delta - \frac{1}{2}(\alpha + \beta)}{(2n + \alpha + \beta)(2n + \alpha + \beta + 2)} \\ \hat{\gamma}_{n+1} = \frac{(n+1)(n + \alpha + \beta + 1)(n + \delta + 1)(n + \alpha + \beta + 1 - \delta)(n + \alpha + 1)(n + \beta + 1)}{(2n + \alpha + \beta + 1)(2n + \alpha + \beta + 2)^2(2n + \alpha + \beta + 3)} \\ D_i(\hat{\Phi}(x)\hat{u}_0) + \hat{\psi}(x)\hat{u}_0 = 0, \end{cases} \quad n \geq 0,$$

with

$$(3.20) \quad \begin{aligned} \hat{\Phi}(x) &= \left\{ x + \frac{i}{4}(2\delta - 3\alpha - \beta - 2) \right\} \left\{ x - \frac{i}{4}(2\delta - \alpha + \beta + 2) \right\} \\ \hat{\psi}(x) &= -(\alpha + \beta + 2)x + \frac{1}{2}i(\alpha - \beta) \left( \delta - \frac{1}{2}(\alpha + \beta) \right). \end{aligned}$$

When  $\alpha - \beta = 0$  or  $\delta = \frac{1}{2}(\alpha + \beta)$ , the sequence  $\{\hat{P}_n\}_{n \geq 0}$  is symmetric. We get successively

$$(3.21) \quad \hat{\gamma}_{n+1} = \frac{1}{4} \frac{(n+1)(n+2\alpha+1)(n+\delta+1)(n+2\alpha+1-\delta)}{(2n+2\alpha+1)(2n+2\alpha+3)}, \quad n \geq 0.$$

The form  $\hat{u}_0$  is positive definite when  $-1 < \delta < 2\alpha+1$  or when  $\alpha \in \mathbb{R}$  and  $\delta + \bar{\delta} = 2\alpha$ ,  $\alpha + 1 > 0$ .

A notable particular case is when  $\alpha = 0$ . Then  $\hat{P}_n(x)$  is related to Pasternak polynomial  $F_n^{(\delta)}(x) := {}_3F_2(-n, n+1, \frac{1}{2}(1+\delta+x); 1, \delta+1; 1)$ , [8, pp.192 – 193; 26] through  $G_n^{(\delta)}(x) = 2^n \hat{P}_n(\frac{x}{2})$  where

$$G_n^{(\delta)}(x) = \left(\frac{i}{2}\right)^n n! \frac{\Gamma(1+\delta+n)}{\Gamma(1+\delta)} \frac{\Gamma(1/2)}{\Gamma(n+1/2)} F_n^{(\delta)}(ix).$$

When  $\delta = 0$ , we have Touchard polynomials [30,34,4]. These polynomials are particular cases too of continuous Hahn polynomials. See below.

2.  $\delta = \frac{1}{2}(\alpha + \beta)$

$$(3.22) \quad \hat{\gamma}_{n+1} = \frac{1}{4} \frac{(n+1)(n + \alpha + \beta + 1)(n + \alpha + 1)(n + \beta + 1)}{(2n + \alpha + \beta + 1)(2n + \alpha + \beta + 3)}, \quad n \geq 0.$$

The form  $\hat{u}_0$  is positive definite when  $\alpha + 1 > 0$ ,  $\beta + 1 > 0$ .

Finally, when  $\alpha$  and  $\beta$  are real and  $\delta + \bar{\delta} = \alpha + \beta$ , there exist  $a, b$  such that

$$a + \bar{a} = \alpha + 1, \quad b + \bar{b} = \beta + 1, \quad a + \bar{b} = \delta + 1, \quad \bar{a} + b = \alpha + \beta + 1 - \delta.$$

This yields  $\Re(a+b) = \frac{1}{2}(\alpha+\beta+2)$  ,  $\Re(a-b) = \frac{1}{2}(\alpha-\beta)$  ,  $i\Im(a-b) = \delta - \frac{1}{2}(\alpha+\beta)$  . Therefore, we respectively get for (3.19) and (3.20)

$$(3.23) \quad \begin{cases} \hat{\beta}_n = 2 \frac{\Re(a-b)(1-\Re(a+b))\Im(a-b)}{(2n+a+\bar{a}+b+\bar{b}-2)(2n+a+\bar{a}+b+\bar{b})} \\ \hat{\gamma}_{n+1} = \frac{(n+1)(n+a+\bar{a}+b+\bar{b}-1)(n+a+\bar{b})(n+\bar{a}+b)(n+a+\bar{a})(n+b+\bar{b})}{(2n+a+\bar{a}+b+\bar{b}-1)(2n+a+\bar{a}+b+\bar{b})^2(2n+a+\bar{a}+b+\bar{b}+1)} \end{cases}, \quad n \geq 0,$$

$$(3.24) \quad \begin{aligned} \hat{\Phi}(x) &= \left\{ x - \frac{1}{2}\Im(a-b) - i\Re a \right\} \left\{ x + \frac{1}{2}\Im(a-b) - i\Re b \right\} \\ \hat{\psi}(x) &= -2\Re(a+b)x - \Re(a-b)\Im(a-b). \end{aligned}$$

The form  $\hat{u}_0$  is positive definite when  $\Re a > 0$  ,  $\Re b > 0$  . We meet again the continuous Hahn form  $\hat{u}_0$  , when we make the following transformation  $\hat{u}_0 = (h_{-1} \circ \tau_{-B})\hat{u}_0$  where  $B = -\frac{1}{2}\Im(a+b)$  . Then

$$(3.25) \quad \begin{cases} \hat{\beta}_n = -\frac{1}{2}\Im(a+b) - \hat{\beta}_n, & \hat{\gamma}_{n+1} = \hat{\gamma}_{n+1}, \quad n \geq 0 \\ D_{-i} \left( (x+i\bar{a})(x+i\bar{b})\hat{u}_0 \right) - 2 \left( \Re(a+b)x + \Im(ab) \right) \hat{u}_0 = 0. \end{cases}$$

#### §4. Integral representations and moments

4.1 Consider the following sequence

$$\phi_0(x) = 1, \quad \phi_n(x) = \prod_{\nu=0}^{n-1} (x - \nu\omega), \quad n \geq 1.$$

It satisfies

$$(4.1) \quad (D_\omega \phi_{n+1})(x) = (n+1)\phi_n(x), \quad n \geq 0$$

$$(4.2) \quad \phi_{n+1}(x) = x\phi_n(x) - n\omega\phi_n(x), \quad n \geq 0.$$

The relation (4.1) shows that it is a  $D_\omega$ -Appell sequence. Its dual sequence  $\{w_n(\omega)\}_{n \geq 0}$  fulfils

$$(4.3) \quad \begin{cases} D_{-\omega}(w_n(\omega)) = -(n+1)w_n(\omega), \quad n \geq 0 \\ w_0(\omega) = \delta. \end{cases}$$

Therefore

$$(4.4) \quad w_n(\omega) = \frac{(-1)^n}{n!} D_{-\omega}^n \delta, \quad n \geq 0.$$

Note that for any  $u \in \mathcal{P}'$  , we have

$$(4.5) \quad u = \sum_{n \geq 0} \langle u, \phi_n \rangle \frac{(-1)^n}{n!} D_{-\omega}^n \delta.$$

But, it is easy to see that

$$(4.6) \quad D_{-\omega}^n \delta = \frac{1}{\omega^n} \left( \sum_{\nu=0}^n \binom{n}{\nu} (-1)^\nu \delta_{\nu\omega} \right) , \quad n \geq 0 .$$

We infer

$$(4.7) \quad \langle D_{-\omega}^n \delta, x^m \rangle = \omega^{m-n} \sum_{\nu=0}^n \binom{n}{\nu} (-1)^\nu \nu^m , \quad n, m \geq 0 ,$$

which implies the identity

$$(4.8) \quad \sum_{\nu=0}^n \binom{n}{\nu} (-1)^\nu \nu^m = 0 , \quad n \geq m + 1 .$$

On account of (4.5) and (4.7) , we get

$$(4.9) \quad \langle u, x^m \rangle = \sum_{n=0}^m \langle u, \phi_n \rangle \omega^{m-n} \sum_{\nu=0}^n \frac{(-1)^{n-\nu}}{\nu!(n-\nu)!} \nu^m , \quad m \geq 0 .$$

**Remark.** On the other hand, by induction we obtain

$$(4.10) \quad x^n = \sum_{\nu=0}^n \alpha_\nu^n \omega^\nu \phi_{n-\nu}(x) , \quad n \geq 0$$

where

$$(4.11) \quad \begin{aligned} \alpha_\nu^{n+1} &= \alpha_\nu^n + (n+1-\nu)\alpha_{\nu-1}^n , \quad 0 \leq \nu \leq n , \quad n \geq 0 \\ \alpha_0^n &= 1 , \quad \alpha_n^n = \delta_{0,n} , \quad \alpha_{-1}^n = 0 , \quad n \geq 0 . \end{aligned}$$

When  $\nu \rightarrow n - \nu$  , we have

$$\alpha_{n-\nu}^{n+1} - (\nu+1)\alpha_{n-\nu-1}^n = \alpha_{n-\nu}^n , \quad 0 \leq \nu \leq n , \quad n \geq 0 .$$

It follows for  $n \geq \nu$  :  $\alpha_{n-\nu-1}^n = \sum_{\mu=0}^{n-1-\nu} (\nu+1)^{n-\nu-1-\mu} \alpha_\mu^{\nu+\mu}$  , or if  $n \rightarrow n + \nu + 1$

$$\alpha_n^{n+\nu+1} = \sum_{\mu=0}^n (\nu+1)^{n-\mu} \alpha_\mu^{\mu+\nu} , \quad n \geq 0 .$$

Equivalently, the generating function  $A_m(z) = \sum_{n \geq 0} \alpha_n^{n+m} z^n$  fulfils the following relation

$A_{m+1}(z) = A_m(z)(1 - (m+1)z)^{-1}$  ,  $|z| < (m+1)^{-1}$  . Therefore

$$(4.12) \quad A_m(z) = \prod_{\mu=0}^m \frac{1}{1 - \mu z} , \quad |z| < \frac{1}{m} , \quad m \geq 0 .$$

Taking account of (4.7) and (4.10), we get

$$(4.13) \quad \alpha_{m-n}^m = \frac{1}{n!} \sum_{\nu=0}^n \binom{n}{\nu} (-1)^{n-\nu} \nu^m, \quad n, m \geq 0.$$

So that

$$(4.14) \quad \prod_{\mu=0}^m \frac{1}{1-\mu z} = \sum_{n \geq 0} \left\{ \sum_{\nu=0}^m \frac{(-1)^{m-\nu}}{\nu!(m-\nu)!} \nu^{m+n} \right\} z^n, \quad m \geq 0.$$

Also see [5].

**4.2** Putting  $\langle u, \phi_n \rangle := (u)_n^\phi$ ,  $n \geq 0$ , from equation (1.16) where  $\Phi(x) = \frac{1}{2}\Phi''(0)x^2 + \Phi'(0)x + \Phi(0)$ ,  $\psi(x) = \psi'(0)x + \psi(0)$ , we have  $\langle D_{-\omega}(\Phi u_0) + \psi u_0, \phi_n \rangle = 0$ ,  $n \geq 0$  namely, on account of (4.1) and (4.2)

$$(4.15) \quad \begin{aligned} & \left\{ \psi'(0) - \frac{1}{2}(n+1)\Phi''(0) \right\} (u_0)_{n+2}^\phi \\ & + \left\{ \psi(0) + (n+1)(\omega\psi'(0) - \Phi'(0)) - \frac{1}{2}(2n+1)(n+1)\omega\Phi''(0) \right\} (u_0)_{n+1}^\phi \\ & - (n+1) \left\{ \Phi(0) + n\omega\Phi'(0) + \frac{1}{2}n^2\omega^2\Phi''(0) \right\} (u_0)_n^\phi = 0, \quad n \geq 0 \end{aligned}$$

$$(4.16) \quad \psi'(0)(u_0)_1^\phi + \psi(0) = 0.$$

The usual moments are obtained from (4.9).

When  $\omega \in \mathbb{R}$ , say  $\omega = 1$ , equalities (4.5) and (4.6) show that  $u_0$  is represented by a discrete measure with supp  $\subset [0, +\infty[$ :

$$(4.17) \quad u_0 = \sum_{\nu \geq 0} \frac{1}{\nu!} \left( \sum_{m \geq 0} \frac{(-1)^m}{m!} \langle u_0, \phi_{m+\nu} \rangle \right) \delta_\nu,$$

if the following conditions are satisfied

$$(4.18) \quad s(\nu) = \left| \sum_{m \geq 0} \frac{(-1)^m}{m!} \langle u_0, \phi_{m+\nu} \rangle \right| < +\infty \quad \text{for any } \nu \geq 0.$$

$$(4.19) \quad \sum_{\nu \geq 0} \frac{s(\nu)\nu^n}{\nu!} < +\infty \quad \text{for any } n \geq 0.$$

When  $\omega \rightarrow i\omega$ ,  $\omega \in \mathbb{R}$ , we are looking for a weight function  $U$  such that

$$(4.20) \quad \langle u_0, f \rangle = \int_{-\infty}^{+\infty} U(x)f(x)dx$$

where we suppose that  $U$  is regular as far as it is necessary. From (4.16) and (4.17), we get

$$\int_{-\infty}^{+\infty} \left\{ \left( D_{-i\omega}(\Phi U) \right)(x) + \psi(x)U(x) \right\} f(x)dx = 0, \quad f \in \mathcal{P}$$

with the additional condition

$$(4.21) \quad \int_{-\infty+i\omega}^{+\infty+i\omega} U(x-i\omega)\Phi(x-i\omega)f(x)dx = \int_{-\infty}^{+\infty} U(x-i\omega)\Phi(x-i\omega)f(x)dx \quad , \quad f \in \mathcal{P} .$$

Therefore

$$(4.22) \quad D_{-i\omega}(\Phi U) + \psi U = \lambda g$$

where  $\lambda \in \mathbb{C}$  and  $g$  is a representation of the null form.

When  $\lambda = 0$  , equation (4.22) becomes

$$\Phi(x-i\omega)U(x-i\omega) = \left( \Phi(x) + i\omega\psi(x) \right) U(x) ,$$

so that, if  $\omega = -1$  , we have

$$(4.23) \quad U(x+i) = \frac{\Phi(x) - i\psi(x)}{\Phi(x+i)} U(x) \quad , \quad x \in \mathbb{R}$$

and if  $\omega = 1$  , with  $x \rightarrow x+i$  , we have

$$(4.24) \quad U(x+i) = \frac{\Phi(x)}{\Phi(x+i) + i\psi(x+i)} U(x) \quad , \quad x \in \mathbb{R} .$$

**4.3** Now we are able to calculate the moments and to give the integral representations for any canonical form satisfying (4.15) – (4.16) .

**A<sub>1</sub>**. For the Charlier polynomials, from (3.5) we have  $\Phi(x) = 1$  and  $\psi(x) = a^{-1}(x-a)$  . Then the system (4.15) – (4.16) where  $\omega = 1$  becomes

$$\begin{aligned} a^{-1}(\hat{u}_0)_{n+2}^\phi - (\hat{u}_0)_{n+1}^\phi + (n+1)\left(a^{-1}(\hat{u}_0)_{n+1}^\phi - (\hat{u}_0)_n^\phi\right) &= 0 \quad , \quad n \geq 0 \\ a^{-1}(\hat{u}_0)_1^\phi - 1 &= 0 . \end{aligned}$$

Consequently

$$(4.25) \quad (\hat{u}_0)_n^\phi = a^n \quad , \quad n \geq 0 .$$

From (4.17) , we obtain the well-known result [8]

$$(4.26) \quad \hat{u}_0 = e^{-a} \sum_{\nu \geq 0} \frac{a^\nu}{\nu!} \delta_\nu .$$

In the case (3.7) , we have  $\Phi(x) = 1$  ,  $\psi(x) = -a^{-1}(x-b)$  and  $\omega = 1$  . Then from (4.24) , we get

$$U(x) = \frac{a^{-ix}}{\Gamma(1+a-i(x-b))} A(x) \quad \text{with} \quad A(x+i) = A(x) .$$

Taking account of

$$(4.27) \quad \Gamma(z)\Gamma(1-z) = \frac{\pi}{\sin(\pi z)} \quad ,$$

we have

$$U(x) = \frac{a^{-ix}}{\pi} \sin\left(\pi(-a + i(x-b))\right) \Gamma(-a + i(x-b)) A(x).$$

Choosing

$$A(x) = \frac{K}{\sin^2\left(\pi(-a + i(x-b))\right)},$$

we infer, again with (4.27)

$$U(x) = \frac{K}{\pi^2} a^{-ix} \Gamma^2(-a + i(x-b)) \Gamma(1 + a - i(x-b)).$$

Putting  $a + ib = -1/2$ , we finally obtain

$$(4.28) \quad U(x) = \frac{K}{\pi^2} a^{-ix} \left| \Gamma\left(\frac{1}{2} + ix\right) \right|^2 \Gamma\left(\frac{1}{2} + ix\right), \quad x \in \mathbb{R}, \quad a \neq 0.$$

But by virtue of the Mellin-Barnes representation of the second solution  $\Psi(\alpha, \gamma; z)$  of the Kummer's equation [31], we have

$$1 = \int_{-\infty}^{+\infty} U(x) dx = \frac{2K}{\pi} a^{1/2} \int_0^{+\infty} \frac{e^{-t}}{a+t} dt, \quad \text{therefore}$$

$$K = \frac{\pi}{2} a^{-1/2} \left( \int_0^{+\infty} \frac{e^{-t}}{a+t} dt \right)^{-1}, \quad |\arg a| < \pi.$$

For the case (3.7) with  $b = i(a - \frac{1}{2})$ , we finally obtain

$$(4.29) \quad U(x) = \frac{1}{2} \left( \int_0^{+\infty} \frac{e^{-t}}{a+t} dt \right)^{-1} a^{-(\frac{1}{2}+ix)} \frac{\Gamma(\frac{1}{2}+ix)}{\cosh \pi x}, \quad x \in \mathbb{R}, \quad |\arg a| < \pi.$$

For  $a < 0$ , slight modifications are necessary.

**A<sub>2</sub>.** For the Meixner polynomials of the first kind, from (3.10) we have  $\Phi(x) = x + \alpha + 1$ ,  $\psi(x) = -((1-c^{-1})x + \alpha + 1)$  and  $\omega = 1$ . Then (4.15) becomes

$$(c^{-1} - 1)(\hat{u}_0)_{n+2}^\phi - (\alpha + 1 + n + 1)(\hat{u}_0)_{n+1}^\phi + (n+1) \left\{ (c^{-1} - 1)(\hat{u}_0)_{n+1}^\phi - (\alpha + 1 + n)(\hat{u}_0)_n^\phi \right\} = 0, \quad n \geq 0$$

with  $(c^{-1} - 1)(\hat{u}_0)_1^\phi - (\alpha + 1) = 0$ .

Therefore

$$(4.30) \quad (\hat{u}_0)_n^\phi = \left( \frac{c}{1-c} \right)^n \frac{\Gamma(\alpha + 1 + n)}{\Gamma(\alpha + 1)}, \quad n \geq 0, \quad c \in \mathbb{C} - \{0, 1\}, \quad \alpha + 1 \in \mathbb{C} - (-\mathbb{N}).$$

Suppose  $c \in \mathbb{R} - \{0, 1\}$ . First  $0 < |c| < 1$ . The condition (4.18) is fulfilled for  $-1 < c < 0$  or  $0 < c < 1/2$  and

$$\sum_{m \geq 0} \frac{(-1)^m}{m!} (\hat{u}_0)_{m+\nu}^\phi = c^\nu (1-c)^{\alpha+1} \frac{\Gamma(\alpha + 1 + \nu)}{\Gamma(\alpha + 1)}, \quad \nu \geq 0.$$

But the condition (4.19) is satisfied for  $|c| < 1$ . It is a matter of easy calculation to prove that the form

$$(4.31) \quad \hat{u}_0(c) = (1 - c)^{\alpha+1} \sum_{\nu \geq 0} \frac{\Gamma(\alpha + 1 + \nu)}{\Gamma(\alpha + 1)} \frac{c^\nu}{\nu!} \delta_\nu$$

is available for  $0 < |c| < 1$ ,  $\alpha + 1 \neq -n$ ,  $n \geq 0$ .  
When  $|c| > 1$ , from (4.31) we have

$$\hat{u}_0(c^{-1}) = (1 - c^{-1})^{\alpha+1} \sum_{\nu \geq 0} \frac{\Gamma(\alpha + 1 + \nu)}{\Gamma(\alpha + 1)} \frac{c^{-\nu}}{\nu!} \delta_\nu.$$

Therefore by virtue of (3.11)

$$(4.32) \quad \hat{u}_0(c) = (1 - c^{-1})^{\alpha+1} \sum_{\nu \geq 0} \frac{\Gamma(\alpha + 1 + \nu)}{\Gamma(\alpha + 1)} \frac{c^{-\nu}}{\nu!} \delta_{-(\alpha+1+\nu)}$$

with the additional condition  $\alpha + 1 \in \mathbb{R} - (-\mathbb{N})$ .

Regarding (3.13), we have  $\Phi(x) = x + ai$ ,  $\psi(x) = -2e^{-i\phi}(x \sin \phi + a \cos \phi)$  and  $\omega = 1$ . On account of (4.24), we get

$$U(x) = e^{2\phi x} \frac{\Gamma(a - ix)}{\Gamma(1 - a - ix)} A(x) \quad \text{with} \quad A(x + i) = A(x).$$

From (4.27) and choosing

$$A(x) = K \frac{e^{-\pi x}}{\sin(\pi(a + ix))},$$

we obtain

$$U(x) = \frac{K}{\pi} e^{(2\phi - \pi)x} \Gamma(a - ix) \Gamma(a + ix) \quad , \quad x \in \mathbb{R} \quad , \quad \Re a \neq -n, n \geq 0.$$

But taking account of

$$\int_{-\infty}^{+\infty} \Gamma(a - ix) \Gamma(a + ix) t^{ix} dx = 2\pi t^a (1 + t)^{-2a} \Gamma(2a) \quad , \quad |\arg t| < \pi \quad , \quad \Re a > 0,$$

the following condition

$$1 = \int_{-\infty}^{+\infty} U(x) dx = \frac{K}{\pi} \int_{-\infty}^{+\infty} e^{(2\phi - \pi)x} \Gamma(a - ix) \Gamma(a + ix) dx$$

gives

$$K = \frac{2^{2a-1}}{\Gamma(2a)} \sin^{2a} \phi.$$

Therefore

$$(4.33) \quad U(x) = \frac{(2 \sin \phi)^{2a}}{2\pi \Gamma(2a)} e^{(2\phi - \pi)x} \Gamma(a - ix) \Gamma(a + ix) \quad , \quad x \in \mathbb{R} \quad , \quad \Re a > 0.$$

When  $a > 0$ , the form  $\hat{u}_0$  is positive definite and we have the so-called Meixner–Pollaczek polynomials [24,27].

**B.** Here  $\Phi''(0) = 2$ . When  $\omega \neq 0$ , the equation (4.15) becomes

$$(4.34) \quad \xi_{n+1} + \omega(n+1)\xi_n = - \left\{ \psi(0) + \frac{\Phi(0)}{\omega} \right\} (u_0)_{n+1}^\phi, \quad n \geq 0$$

where

$$(4.35) \quad \xi_n := (\psi'(0) - n)(u_0)_{n+1}^\phi - \omega \left( n^2 + \frac{\Phi'(0)}{\omega}n + \frac{\Phi(0)}{\omega^2} \right) (u_0)_n^\phi, \quad n \geq 0.$$

**B<sub>1</sub>.** For (3.16), we have  $\tilde{\Phi}(x) = (x - i(\alpha + \mu))^2$ ,  $\tilde{\psi}(x) = -2\alpha x + i(\alpha + \mu)^2$  and  $\omega = -i$ . Therefore

$$\tilde{\psi}(0) + \frac{\tilde{\Phi}(0)}{\omega} = 0.$$

Since  $\tilde{\xi}_0 = 0$  on account of (4.16), from (4.34) we get  $\tilde{\xi}_n = 0$ ,  $n \geq 0$ . Thus

$$(2\alpha + n)(\tilde{u}_0)_{n+1}^\phi - i(n + \alpha + \mu)^2(\tilde{u}_0)_n^\phi = 0, \quad n \geq 0,$$

whence

$$(4.36) \quad (\tilde{u}_0)_n^\phi = i^n \left( \frac{\Gamma(\alpha + \mu + n)}{\Gamma(\alpha + \mu)} \right)^2 \frac{\Gamma(2\alpha)}{\Gamma(2\alpha + n)}, \quad n \geq 0.$$

Here, the condition (4.18) is not fulfilled for all sufficiently large values of  $\nu$ . Consequently, the form  $\tilde{u}_0$  does not possess a representation through a discrete measure with  $\text{supp} \subset \mathbb{R}$ .

Regarding (3.15), from (4.23) we have

$$\hat{U}(x) = \frac{\Gamma(\frac{1}{2}\alpha + \mu - ix) \Gamma(\frac{1}{2}\alpha - \mu - ix)}{\Gamma^2(1 - \frac{1}{2}\alpha - ix)} A(x), \quad x \in \mathbb{R}$$

with  $A(x+i) = A(x)$ . By virtue of (4.27) and with the choice

$$A(x) = \frac{K}{\sin^2(\pi(\frac{1}{2}\alpha + ix))},$$

we finally obtain

$$(4.37) \quad \hat{U}(x) = \frac{K}{\pi^2} \Gamma^2\left(\frac{1}{2}\alpha + ix\right) \Gamma\left(\frac{1}{2}\alpha + \mu - ix\right) \Gamma\left(\frac{1}{2}\alpha - \mu - ix\right), \quad x \in \mathbb{R}, \quad \Re \frac{1}{2}\alpha, \Re\left(\frac{1}{2}\alpha \pm \mu\right) \notin -\mathbb{N}.$$

The usual normalization condition gives

$$K = \frac{\pi}{2} \frac{\Gamma(2\alpha)}{(\Gamma(\alpha + \mu)\Gamma(\alpha - \mu))^2}, \quad \Re \alpha > 0, \quad \Re(\alpha \pm \mu) > 0,$$

taking account of the formula [2]

$$(4.38) \quad \int_{-\infty}^{+\infty} \Gamma(a+ix)\Gamma(b+ix)\Gamma(c-ix)\Gamma(d-ix)dx = 2\pi \frac{\Gamma(a+c)\Gamma(a+d)\Gamma(b+c)\Gamma(b+d)}{\Gamma(a+b+c+d)} \Re a, \Re b, \Re c, \Re d > 0.$$



Thus

$$(4.39) \quad \widehat{U}(x) = \frac{1}{2\pi} \frac{\Gamma(2\alpha)}{(\Gamma(\alpha + \mu)\Gamma(\alpha - \mu))^2} \Gamma^2\left(\frac{1}{2}\alpha + ix\right) \Gamma\left(\frac{1}{2}\alpha + \mu - ix\right) \Gamma\left(\frac{1}{2}\alpha - \mu - ix\right),$$

$$x \in \mathbb{R}, \Re\alpha > 0, \Re\left(\frac{1}{2}\alpha \pm \mu\right) > 0.$$

When  $\mu = 0$  and  $\alpha > 0$ , the form is symmetric and positive definite. Then

$$(4.40) \quad \widehat{U}(x) = \frac{1}{2\pi} \frac{\Gamma(2\alpha)}{\Gamma^4(\alpha)} \left| \Gamma\left(\frac{1}{2}\alpha + ix\right) \right|^4, \quad x \in \mathbb{R}.$$

**B<sub>2</sub>.** Among the cases quoted, there is not for which the second side of (4.34) is zero. On the other hand, for the form  $\tilde{u}_0 = \tau_{-B}\hat{u}_0$  where  $\hat{u}_0$  is defined by (3.20) and  $B = -(2\delta + \alpha - \beta + 2)i/4$ , we have  $\tilde{\Phi}(x) = (x - i(\alpha + 1))(x - i(\delta + 1))$  and  $\tilde{\psi}(x) = -(\alpha + \beta + 2)x + i(\alpha + 1)(\delta + 1)$ . Therefore  $\tilde{\psi}(0) + i\tilde{\Phi}(0) = 0$ . From (4.34), (4.35) and (4.16), we easily infer

$$(4.41) \quad (\tilde{u}_0)_n^\phi = i^n \frac{\Gamma(\alpha + 1 + n)}{\Gamma(\alpha + 1)} \frac{\Gamma(\delta + 1 + n)}{\Gamma(\delta + 1)} \frac{\Gamma(\alpha + \beta + 2)}{\Gamma(\alpha + \beta + 2 + n)}, \quad n \geq 0.$$

Thus the condition (4.18) is not satisfied; this means that the  $D_\omega$ - classical forms analogous to Jacobi forms are not represented through a discrete measure.

Now, for the case given by (3.19) – (3.20), taking account of (4.23), we obtain

$$\widehat{U}(x) = \frac{\Gamma\left(\frac{1}{4}(\alpha + 3\beta + 2 - 2\delta) - ix\right) \Gamma\left(\frac{1}{4}(\alpha - \beta + 2 + 2\delta) - ix\right)}{\Gamma\left(\frac{1}{4}(\alpha - \beta + 2 - 2\delta) - ix\right) \Gamma\left(\frac{1}{4}(2\delta - 3\alpha - \beta + 2) - ix\right)} A(x), \quad x \in \mathbb{R}$$

with  $A(x+i) = A(x)$ . By virtue of (4.27) and with the choice

$$A(x) = \frac{K}{\sin\left(\frac{\pi}{4}(2 + 2\delta - \alpha + \beta) + i\pi x\right) \sin\left(\frac{\pi}{4}(2 - 2\delta + 3\alpha + \beta) + i\pi x\right)},$$

we get, putting  $a_1 = \frac{1}{4}(2(1 + \delta) - (\alpha - \beta))$ ,  $a_2 = \frac{1}{4}(2(1 + \delta) + \alpha - \beta)$ ,  $b_1 = \frac{1}{4}(2(1 - \delta) + 3\alpha + \beta)$ ,  $b_2 = \frac{1}{4}(2(1 - \delta) + \alpha + 3\beta)$ :

$$(4.42) \quad \widehat{U}(x) = \frac{K}{\pi^2} \Gamma(a_1 + ix) \Gamma(a_2 - ix) \Gamma(b_1 + ix) \Gamma(b_2 - ix),$$

where on account of (4.38)

$$K = \frac{\pi}{2} \frac{\Gamma(\alpha + \beta + 2)}{\Gamma(1 + \delta) \Gamma(1 + \alpha) \Gamma(1 + \beta) \Gamma(1 + \alpha + \beta - \delta)}$$

$$\Re(1 + \delta) > 0, \Re(1 + \alpha) > 0, \Re(1 + \beta) > 0, \Re(1 + \alpha + \beta - \delta) > 0.$$

The following symmetric and positive definite particular cases are interesting:

1. Corresponding to (3.21) when  $\alpha = \beta$ :

**1<sub>a</sub>.**  $\alpha = \beta \in \mathbb{R}$  and  $\delta \in \mathbb{R}$ ,  $-1 < \delta < 2\alpha + 1$

$$(4.43) \quad \widehat{U}(x) = \frac{1}{2\pi} \frac{\Gamma(2\alpha + 2)}{\Gamma(1 + \delta) \Gamma^2(1 + \alpha) \Gamma(1 + 2\alpha - \delta)} \left| \Gamma\left(\frac{1}{2}(1 + \delta) + ix\right) \right|^2 \left| \Gamma\left(\frac{1}{2}(1 - \delta + 2\alpha) + ix\right) \right|^2, \quad x \in \mathbb{R}.$$

When  $\alpha = 0$  , we have

$$\widehat{U}(x) = \frac{\sin(\pi\delta)}{\delta} \frac{1}{\cos(\pi\delta) + \cosh(2\pi x)} .$$

But the form associated with  $\{G_n^{(\delta)}\}_{n \geq 0}$  is  $\tilde{u}_0 = h_2 \hat{u}_0$  . Therefore

$$\tilde{U}(x) = \frac{1}{2} \widehat{U}\left(\frac{x}{2}\right) = \frac{\sin(\pi\delta)}{2\delta} \frac{1}{\cos(\pi\delta) + \cosh(\pi x)} ,$$

in accordance with [8, p.193, (8.8)] . Also see [5,30].

**1<sub>b</sub>**.  $\alpha = \beta \in \mathbb{R}$  ,  $\delta + \bar{\delta} = 2\alpha$  ,  $\alpha + 1 > 0$

$$(4.44) \quad \widehat{U}(x) = \frac{1}{2\pi} \frac{\Gamma(2\alpha + 2)}{\Gamma^2(1 + \alpha) |\Gamma(2\sigma)|^2} |\Gamma(\sigma + ix)|^2 |\Gamma(\bar{\sigma} + ix)|^2 , \quad x \in \mathbb{R}$$

with  $\sigma = \frac{1}{2}(1 + \delta)$  .

**2.** Corresponding to (3.22) when  $\delta = \frac{1}{2}(\alpha + \beta)$  ,  $\alpha + 1 > 0$  ,  $\beta + 1 > 0$

$$(4.45) \quad \widehat{U}(x) = \frac{1}{2} \frac{\Gamma(\alpha + \beta + 2)}{\Gamma(1 + \alpha) \Gamma^2(1 + \frac{1}{2}(\alpha + \beta)) \Gamma(1 + \beta)} \left| \Gamma\left(\frac{1}{2}(1 + \alpha) + ix\right) \right|^2 \left| \Gamma\left(\frac{1}{2}(1 + \beta) + ix\right) \right|^2 , \quad x \in \mathbb{R}$$

which refers to (4.43) .

For the continuous Hahn form  $\hat{u}_0$ , we have  $\hat{\Phi}(x) = (x+i\bar{a})(x+i\bar{b})$  ,  $\hat{\psi}(x) = -2(\Re(a + b)x + \Im(ab))$  and  $\omega = i$  . From (4.24) , we get

$$\widehat{U}(x) = \frac{\Gamma(\bar{a} - ix) \Gamma(\bar{b} - ix)}{\Gamma(1 - a - ix) \Gamma(1 - b - ix)} A(x) ,$$

with  $A(x+i) = A(x)$  . Taking account of (4.27) and of  $\sin(\pi(a+ix)) \sin(\pi(b+ix)) A(x) = K$  , we obtain

$$(4.46) \quad \widehat{U}(x) = \frac{K}{\pi^2} |\Gamma(a + ix) \Gamma(b + ix)|^2 , \quad \Re a , \Re b > 0 , \quad x \in \mathbb{R}$$

where

$$K = \frac{\pi}{2} \frac{\Gamma(a + b + \bar{a} + \bar{b})}{\Gamma(a + \bar{a}) |\Gamma(a + b)|^2 \Gamma(b + \bar{b})} .$$

We meet again the well-known representation of the continuous Hahn form.

**Remark.** In any case (4.29) , (4.33) , (4.39) , (4.42) and (4.46) , the condition (4.21) is fulfilled by virtue of the standard asymptotic formula

$$|\Gamma(a + ix)| = \sqrt{2\pi} e^{-\pi|x|/2} |x|^{a-\frac{1}{2}} (1 + r(a, x))$$

where  $r(a, x) \rightarrow 0$  , as  $|x| \rightarrow +\infty$  , uniformly for bounded  $|a|$  .

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