A q-EXTENSION OF BAILEY'S BILINEAR GENERATING FUNCTION FOR THE JACOBI POLYNOMIALS

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ABSTRACT. This note presents a rather simple proof of an interesting q-extension of Bailey's bilinear generating function for the classical Jacobi polynomials. The proof given here uses only such elementary results as the q-analogues of Euler's transformation, Vandermonde's summation theorem, and binomial expansion.

1. Introduction. Several interesting proofs are given in the literature for Bailey's bilinear generating function for the classical Jacobi polynomials [1, p. 9, Eq. (2.1)]. One of the recent proofs is given by Stanton [3]; it uses the orthogonality property of Jacobi polynomials and a known quadratic transformation for a well-poised hypergeometric $_3F_2$ series. Indeed, as remarked by Stanton [3, p. 399], this technique applies mutatis mutandis to yield a q-extension of Bailey's result. The object of the present note is to give a rather simple proof of the q-extension, using only such elementary results as the q-analogues of Euler's transformation, Vandermonde's summation theorem, and binomial expansion.

2. Definitions and preliminaries. Put

(2.1)
$$(\lambda; q)_n = \begin{cases} 1, & \text{if } n = 0, \\ (1 - \lambda)(1 - \lambda q) \dots (1 - \lambda q^{n-1}), & \forall n \in \{1, 2, 3, \dots\}, \end{cases}$$

and let $_{p+1}\Phi_p$ denote the standard q-hypergeometric series with p+1 numerator and p denominator parameters. Then, in terms of the little q-Jacobi polynomials defined by

(2.2)
$$p_n^{(\alpha,\beta)}(x;q) = \frac{(\alpha q;q)_{n-2}}{(q;q)_n} \Phi_1 \begin{bmatrix} q^{-n}, & \alpha \beta q^{n+1}; \\ & q, qx \\ & \alpha q; \end{bmatrix},$$

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a q-extension of Bailey's result has the form (cf. [3, p. 400, Eq. (5)])

$$\sum_{n=0}^{\infty} \frac{(q;q)_{n} (\alpha \beta q;q)_{n}}{(\alpha q;q)_{n} (\beta q;q)_{n}} (\beta q)^{n} q^{n(n-1)/2} p_{n}^{(\alpha,\beta)} (x;q) p_{n}^{(\alpha,\beta)} (y;q) t^{n}$$

$$= \frac{(-\alpha \beta q t;q)_{\infty}}{(-t;q)_{\infty}} \Phi_{2:1:1}^{4:0:2} \begin{bmatrix} \sqrt{\alpha \beta q}, -\sqrt{\alpha \beta q}, q\sqrt{\alpha \beta}, -q\sqrt{\alpha \beta}; \\ -\alpha \beta q t, -q/t; \\ -; \beta q x, \beta q y; \\ q; \beta q^{2} x y, q \end{bmatrix}$$

$$= \frac{(-\alpha \beta q t;q)_{\infty}}{(-t;q)_{\infty}} \sum_{r,s=0}^{\infty} \frac{(\alpha \beta q;q)_{2r+2s} (\beta q x;q)_{s} (\beta q y;q)_{s}}{(-\alpha \beta q t;q)_{r+s} (-q/t;q)_{r+s} (\alpha q;q)_{r} (\beta q;q)_{s}} \cdot \frac{(\beta q^{2} x y)^{r}}{(q;q)_{s}} \frac{q^{s}}{(q;q)_{s}},$$

where, for convenience,

(2.4)
$$(\lambda; q)_{\infty} = \prod_{j=0}^{\infty} (1 - \lambda q^{j}).$$

In our proof of the q-extension (2.3), detailed in the next section, we shall require the following elementary results in the theory of q-hypergeometric functions.

I. A q-analogue of Euler's transformation [2, p. 97, Eq. (3.3.2.3)]

(2.5)
$${}_{2}\Phi_{1}\begin{bmatrix} a, b; \\ q, z \\ c; \end{bmatrix} = \frac{(abz/c; q)_{\infty}}{(z; q)_{\infty}} {}_{2}\Phi_{1}\begin{bmatrix} c/a, c/b; \\ q, abz/c \\ c; \end{bmatrix}.$$

II. A q-analogue of Vandermonde's theorem [2, p. 97, Eq. (3.3.2.7)]

(2.6)
$${}_{2}\Phi_{1}\begin{bmatrix} q^{-n}, b; \\ q, q \end{bmatrix} = b^{n} \frac{(c/b; q)_{n}}{(c; q)_{n}}, \qquad n = 0, 1, 2, \dots$$

III. The q-binomial expansion (or Heine's theorem) [2, p. 92, Eq. (3.2.2.11)]

(2.7)
$${}_{1}\Phi_{0}\begin{bmatrix} a; \\ q, z \end{bmatrix} = \frac{(az; q)_{\infty}}{(z; q)_{\infty}}.$$

3. Proof of the q-extension (2.3). In view of (2.5), the definition (2.2) readily yields

$$p_n^{(\alpha,\,\beta)}(x;\,q)$$

$$(3.1) = \frac{(\beta q; q)_n (\beta q x; q)_\infty}{(q; q)_n (q x; q)_\infty} \sum_{\ell=0}^{\infty} q^{\ell(\ell-2n+1)/2} \frac{(\alpha q; q)_{n+\ell}}{(\alpha q; q)_{\ell} (\beta q; q)_{n-\ell}} \frac{(-x)^{\ell}}{(q; q)_{\ell}},$$

and, using (2.1) in (2.2), we also have

(3.2)
$$p_n^{(\alpha,\beta)}(y;q) = \frac{(\alpha q;q)_n}{(\alpha \beta q;q)_n} \sum_{m=0}^n \frac{q^{m(m-2n+1)/2}(\alpha \beta q;q)_{m+n}(-y)^m}{(q;q)_m(q;q)_{n-m}(\alpha q;q)_m}$$

Denoting, for convenience, the first member of (2.3) by Ω , and substituting from (3.1) and (3.2), we find that

$$\Omega = \frac{(\beta q x; q)_{\infty}}{(q x; q)_{\infty}} \sum_{n, \ell=0}^{\infty} q^{(1/2)n(n+1)+(1/2)\ell(\ell-2n+1)} (\beta t)^{n} \frac{(-x)^{\ell}}{(q; q)_{\ell}} \\
\cdot \frac{(\alpha q; q)_{n+\ell}}{(\alpha q; q)_{\ell} (\beta q; q)_{n-\ell}} \sum_{m=0}^{n} \frac{q^{m(m-2n+1)/2} (\alpha \beta q; q)_{m+n} (-y)^{m}}{(q; q)_{m} (q; q)_{n-m} (\alpha q; q)_{m}} \\
= \frac{(\beta q x; q)_{\infty}}{(q x; q)_{\infty}} \sum_{\ell, m, n=0}^{\infty} q^{(1/2)\ell(\ell+1)+m+(1/2)n(n+1)-n\ell-\ell m} \\
\cdot \frac{(\alpha q; q)_{\ell+m+n} (\alpha \beta q; q)_{2m+n}}{(\alpha q; q)_{\ell} (\alpha q; q)_{m} (\beta q; q)_{m+n-\ell}} \frac{(-x)^{\ell}}{(q; q)_{m}} \frac{(\beta t)^{n}}{(q; q)_{n}} \\
\cdot \frac{(\alpha q; q)_{\ell} (\alpha q; q)_{m} (\beta q; q)_{m+n-\ell}}{(\alpha q; q)_{\ell} (\alpha q; q)_{m} (\beta q; q)_{m+n-\ell}} \frac{(\beta q; q)_{m}}{(q; q)_{m}} \frac{(\beta t)^{n}}{(q; q)_{n}}$$

From the q-summation theorem (2.6) it is easily verified that

(3.4)
$$(q; q)_{\ell} (q; q)_{m} (\alpha q; q)_{\ell} (\alpha q; q)_{m}$$

$$= q^{\ell m} \sum_{r=0}^{\min(\ell, m)} \frac{q^{r(r-\ell-m)}}{(q; q)_{r} (q; q)_{\ell-r} (q; q)_{m-r} (\alpha q; q)_{r}}$$

and

(3.5)
$$(\alpha q; q)_{/+m+n} = (-\beta)^{-n} q^{(-1/2)n(n+1)-mn+n/n}$$

$$(\gamma; q)_{n} (\alpha q; q)_{/+m} (\beta q; q)_{m+n-n} = (-\beta)^{-n} q^{(-1/2)n(n+1)-mn+n/n/n}$$

$$\cdot \sum_{s=0}^{n} \frac{(-1)^{s} q^{(1/2)s(s-2n+1)} (\alpha \beta q^{2m+n+1}; q)_{s}}{(\gamma; q)_{s} (\gamma; q)_{n-s} (\beta q; q)_{s+m-n}},$$

which, together, yield

$$(3.6) \frac{(\alpha q; q)_{\ell+m+n} (\alpha \beta q; q)_{2m+n}}{(q; q)_{\ell} (q; q)_{m} (q; q)_{n} (\alpha q; q)_{\ell} (\alpha q; q)_{m} (\beta q; q)_{m+n-\ell}}$$

$$= (-\beta)^{-n} q^{(-1/2)n(n+1)+\ell m-mn+n\ell} \sum_{r=0}^{\min(\ell, m)} \sum_{s=0}^{n} (-1)^{s} \frac{q^{r(r-\ell-m)+(1/2)s(s-2n+1)}}{(q; q)_{r} (q; q)_{s}}$$

$$\frac{(\alpha \beta q; q)_{s+2m+n}}{(q; q)_{\ell-r} (q; q)_{m-r} (q; q)_{n-s} (\alpha q; q)_{r} (\beta q; q)_{s+m-\ell}}.$$

Substituting from (3.6) into (3.3), we obtain

$$\Omega = \frac{(\beta q x; q)_{\infty}}{(q x; q)_{\infty}} \sum_{\ell,m,n=0}^{\infty} q^{(1/2)\ell(\ell+1)-m(n-1)} (-x)^{\ell} (-\beta y t)^{m} (-t)^{n}
\cdot \sum_{r=0}^{\min(\ell,m)} \sum_{s=0}^{n} \frac{(-1)^{s} q^{r(r-\ell-m)+(1/2)s(s-2n+1)} (\alpha \beta q; q)_{s+2m+n}}{(q; q)_{r} (q; q)_{s} (q; q)_{\ell-r} (q; q)_{m-r} (q; q)_{n-s} (\alpha q; q)_{r} (\beta q; q)_{s+m-\ell}}
(3.7)$$

$$= \frac{(\beta q x; q)_{\infty}}{(q x; q)_{\infty}} \sum_{r,s,\ell,m,n=0}^{\infty} q^{(1/2)(\ell+r)(\ell+r+1)-(m+r)(n+s-1)-r(r+\ell+m)-(1/2)s(s+2n-1)}
\cdot (\alpha \beta q; q)_{2r+2s+2m+n} \frac{(\beta x y t)^{r}}{(\alpha q; q)_{r} (q; q)_{s}} \frac{t^{s}}{(q; q)_{\ell}} \frac{(-\beta y t)^{m} (-t)^{n}}{(q; q)_{m} (q; q)_{n}}.$$

Now replace the summation index s in (3.7) by s-m and apply the definition (2.1). Each of the resulting /-, m- and n-series can thus be separated, and from (3.7) we have

$$\Omega = \frac{(\beta q x; q)_{\infty}}{(q x; q)_{\infty}} \sum_{r,s=0}^{\infty} \frac{q^{(-1/2)} (r+s) (r+s+1)}{(\alpha q; q)_{r} (\beta q; q)_{2r+2s}} \cdot \frac{(\beta q^{2} x y t)^{r}}{(q; q)_{r}} \frac{(q t)^{s}}{(q; q)_{s}} {}_{1} \Phi_{0} \begin{bmatrix} q^{-s}/\beta; \\ q, \beta q^{s+1} x \\ \vdots \end{bmatrix} \cdot {}_{1} \Phi_{0} \begin{bmatrix} q^{-s}; \\ q, \beta q^{s+1} y \end{bmatrix}_{1} \Phi_{0} \begin{bmatrix} \alpha \beta q^{2r+2s+1}; \\ q, -q^{-r-s} t \end{bmatrix}.$$

Applying Heine's theorem (2.7) to each of the $_1\Phi_0$'s occurring in (3.8) and noticing, in particular, that

(3.9)
$$\begin{aligned} & = \frac{(-\alpha\beta q^{r+2s+1};}{q, -q^{-r-s}t} \\ & = \frac{(-\alpha\beta q^{r+s+1}t; q)_{\infty}}{(-q^{-r-s}t; q)_{\infty}} \\ & = \frac{(-\alpha\beta qt; q)_{\infty}}{(-t; q)_{\infty}} \frac{t^{-r-s}q^{(1/2)(r+s)(r+s+1)}}{(-\alpha\beta qt; q)_{r+s}(-q/t; q)_{r+s}} , \end{aligned}$$

the last member of the q-extension (2.3) follows at once from (3.8); here we assume that the various parameters involved are so constrained that Equation (3.9) holds true.

This evidently completes our proof of the q-extension (2.3) in which the second member is obtained upon merely interpreting the double series as a q-hypergeometric function of two variables.

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