# A RAMANUJAN-TYPE MEASURE FOR THE ASKEY-WILSON POLYNOMIALS 

Natig M.Atakishiyev ${ }^{1}$<br>Instituto de Investigaciones en<br>Matemáticas Aplicadas y en Sistemas - Cuernavaca<br>Universidad Nacional Autónoma de México<br>Apartado Postal 139-B<br>62191 Cuernavaca, Morelos, México<br>e-mail: natig@ce.ifisicam.unam.mx


#### Abstract

A Ramanujan-type representation for the Askey-Wilson $q$-beta integral, admitting the transformation $q \rightarrow q^{-1}$, is obtained. Orthogonality of the Askey-Wilson polynomials with respect to a measure, entering into this representation, is proved. A simple way of evaluating the Askey-Wilson $q$-beta integral is also given.


## 1 Introduction.

The Askey-Wilson polynomials $p_{n}(x ; a, b, c, d \mid q)$ [1], which have already become classical, represent a five-parameter system of polynomials. They satisfy the orthogonality relation

$$
\begin{equation*}
\int_{-1}^{1} p_{m}(x ; a,|b, c, d| q) p_{n}(x ; a, b, c, d \mid q) w(x ; a, b, c, d \mid q) d x=\delta_{m n} I_{n}(a, b, c, d \mid q) \tag{1.1}
\end{equation*}
$$

with respect to the absolutely continuous measure $d \alpha(x)=w(x) d x$, with the weight function

$$
\begin{gather*}
w(x ; a, b, c, d \mid q)=\frac{1}{\sin \theta} \frac{h(\cos 2 \theta, 1 ; q)}{\prod_{v=a, b, c, d} h(\cos \theta, v ; q)}, \quad x=\cos \theta \\
h(a, b ; q)=\prod_{j=0}^{\infty}\left(1-2 a b q^{j}+b^{2} q^{2 j}\right) \tag{1.2}
\end{gather*}
$$

As special and limiting cases, the Askey-Wilson polynomials contain many known systems of polynomials (see, for example, [2]). In particular, the choice of the parameters $a=-b=\sqrt{\beta}$, $c=-d=\sqrt{q \beta}$, leads to the continuous $q$-ultraspherical polynomials $C_{n}(x ; \beta \mid q)$ [3], i.e.,

$$
\begin{equation*}
p_{n}(x ; \sqrt{\beta},-\sqrt{\beta}, \sqrt{q \beta},-\sqrt{q \beta} \mid q)=\frac{\left(\beta^{2} ; q\right)_{2 n}(q ; q)_{n}}{\left(\beta, \beta^{2} ; q\right)_{n}} C_{n}(x ; \beta \mid q), \tag{1.3}
\end{equation*}
$$

[^0]where we have used the standard notation of the theory of $q$-special functions
\[

$$
\begin{equation*}
(a ; q)_{n}=\prod_{j=0}^{n-1}\left(1-a q^{j}\right), \quad\left(a_{1}, \ldots, a_{k} ; q\right)_{n}=\prod_{j=1}^{k}\left(a_{j} ; q\right)_{n} \tag{1.4}
\end{equation*}
$$

\]

In turn, from $C_{n}(x ; \beta \mid q)$ one can obtain the continuous $q$-Hermite polynomials $H_{n}(x \mid q)=$ $(q ; q)_{n} C_{n}(x ; 0 \mid q)$, the Gegenbauer (ultraspherical) polynomials $C_{n}^{\lambda}(x)=\lim _{q \rightarrow 1} C_{n}\left(x ; q^{\lambda} \mid q\right)$, and also the Chebyshev polynomials of the first and second kinds, $T_{n}(x)$ and $U_{n}(x)$, by taking the limit $\beta \rightarrow 1$ or by putting $\beta=q$ in $C_{n}(x ; \beta \mid q)$, respectively.

The key ingredient of the original proof of the orthogonality (1.1), which led to the discovery of the Askey-Wilson system of polynomials (see the discussion of this point in [4]), was the evaluation of the Askey-Wilson $q$-beta integral:

$$
\begin{gather*}
I_{0}(a, b, c, d \mid q) \equiv \int_{-1}^{1} w(x ; a, b, c, d \mid q) d x=\frac{2 \pi(a b c d ; q)_{\infty}}{(q, a b, a c, a d, b c, b d, c d ; q)_{\infty}} \\
\max _{v=a, b, c, d}|v|<1, \quad|q|<1 \tag{1.5}
\end{gather*}
$$

The integral (1.5) has acquired its name because in a special case, when the parameters $a=$ $q^{\alpha+1 / 2}, b=-q^{\beta+1 / 2}$, and $c=-d=q^{1 / 2}$, the $q \rightarrow 1^{-}$limit of $I_{0}(a, b, c, d \mid q)$ is the beta function ( or Euler's integral of the first kind )

$$
\begin{equation*}
\int_{-1}^{1}(1-x)^{\alpha}(1+x)^{\beta} d x=2^{\alpha+\beta+1} B(\alpha+1, \beta+1)=2^{\alpha+\beta+1} \frac{\Gamma(\alpha+1) \Gamma(\beta+1)}{\Gamma(\alpha+\beta+2)} \tag{1.6}
\end{equation*}
$$

A nonstandard form of the orthogonality on the full real line for the continuous $q$-Hermite polynomials $H_{n}(\sin \kappa x \mid q), q=\exp \left(-2 \kappa^{2}\right)$, was considered in [5]. It turned out that if one uses the modular transformation and the periodicity property of the $\vartheta$-function appearing in the weight function for these polynomials, the finite interval of orthogonality can be transformed into an infinite one. This technique is of interest both from a mathematical point of view and from the point of view of possible applications in theoretical physics, beginning with a number of problems, related with $q$-oscillators (see the review [6] ).

The purpose of this article is to discuss the applicability of this idea to the more general case, i.e. to the Askey-Wilson $q$-beta integral (1.5) [7, 8]. To simplify consideration it will be assumed in Sections 2-4 that $|v|<1, v=a, b, c, d$, and that the parameter $q=\exp \left(-2 \kappa^{2}\right)$ satisfies the requirement $0<q<1$. The possibility of extending these results to other values of the parameters is discussed in Section 5.

## 2 A Ramanujan-type representation for the $q$-beta integral.

From the point of view of symmetry the parametrization $x=\sin \varphi$ is most convenient; it corresponds to the change of variable $\theta=\frac{\pi}{2}-\varphi,-\frac{\pi}{2} \leq \varphi \leq \frac{\pi}{2}$ in formula (1.2). Consequently, the left
whe of (1.5) is equal to

$$
\begin{equation*}
I_{0}(a, b, c, d \mid q)=\int_{-\pi / 2}^{\pi / 2} \frac{h(-\cos 2 \varphi, 1 ; q)}{\prod_{v=a, d, c, d} h(\sin \varphi, v ; q)} d \varphi \tag{2.1}
\end{equation*}
$$

Comparison of the numerator

$$
h(-\cos 2 \varphi, 1 ; q)=\prod_{j=0}^{\infty}\left(1+2 q^{j} \cos 2 \varphi+q^{2 j}\right)
$$

of the integral (2.1) with Jacobi's expression for the theta-function $\vartheta_{2}(z, q) \equiv \vartheta_{2}(z \mid \tau), q=\exp (\pi i \tau)$ as an infinite product [9]

$$
\begin{equation*}
\vartheta_{2}(z, q)=2 q^{1 / 4}\left(q^{2} ; q^{2}\right)_{\infty} \cos z \prod_{j=1}^{\infty}\left(1+2 q^{2 j} \cos 2 z+q^{4 j}\right) \tag{2.2}
\end{equation*}
$$

shows that

$$
\begin{equation*}
h(-\cos 2 \varphi, 1 ; q)=\frac{2 \cos \varphi}{q^{1 / 8}(q ; q)_{\infty}} \vartheta_{2}\left(\varphi, q^{1 / 2}\right) \tag{2.3}
\end{equation*}
$$

and therefore

$$
\begin{equation*}
I_{0}(a, b, c, d \mid q)=\frac{2}{q^{1 / 8}(q ; q)_{\infty}} \int_{-\pi / 2}^{\pi / 2} \frac{\vartheta_{2}\left(\varphi, q^{1 / 2}\right) \cos \varphi}{\prod_{v=a, b, c, d} h(\sin \varphi, v ; q)} d \varphi \tag{2.4}
\end{equation*}
$$

With the aid of the modular transformation [9]

$$
\begin{equation*}
\vartheta_{2}(z \mid \tau)=\frac{\exp \left(-\frac{i z^{2}}{\pi \tau}\right)}{(-i \tau)^{\frac{1}{2}}} \vartheta_{4}\left(z \tau^{-1} \mid-\tau^{-1}\right), \quad \tau=\frac{i \kappa^{2}}{\pi} \tag{2.5}
\end{equation*}
$$

and the change of variable $\varphi=\kappa x$, the integral (2.4) can be written as

$$
\begin{equation*}
I_{0}(a, b, c, d \mid q)=\frac{2 \sqrt{\pi}}{q^{1 / 8}(q ; q)_{\infty}} \int_{-\pi / 2 \kappa}^{\pi / 2 \kappa} \frac{\vartheta_{4}\left(\frac{\pi i}{\kappa} x, e^{-\pi^{2} / \kappa^{2}}\right) e^{-x^{2}} \cos \kappa x}{\prod_{v=a, b, c, d} h(\sin \kappa x, v ; q)} d x \tag{2.6}
\end{equation*}
$$

Using the expansion

$$
\begin{equation*}
\vartheta_{4}(z, q)=\sum_{k=-\infty}^{\infty}(-1)^{k} q^{k^{2}} e^{2 i k z} \tag{2.7}
\end{equation*}
$$

and taking into account the uniform convergence of the series (2.7) in any bounded domain of values of $z[9]$, we substitute (2.7) into (2.6) and integrate this series termwise, i.e.,

$$
\begin{equation*}
I_{0}(a, b, c, d \mid q)=\frac{2 \sqrt{\pi}}{q^{1 / 8}(q ; q)_{\infty}} \sum_{k=-\infty}^{\infty}(-1)^{k} \int_{-\pi / 2 \kappa}^{\pi / 2 \kappa} \frac{e^{-(x+\pi / \kappa k)^{2}} \cos \kappa x d x}{\prod_{v=a, b, c, d} h(\sin \kappa x, v ; q)} \tag{2.8}
\end{equation*}
$$

The change of variable $x_{k}=x+\frac{\pi}{\kappa} k, x_{k}^{\min }=\frac{\pi}{\kappa}\left(k-\frac{1}{2}\right) \leq x_{k} \leq \frac{\pi}{\kappa}\left(k+\frac{1}{2}\right)=x_{k}^{\max } \quad$ and an account for the relation $x_{k-1}^{\max }=x_{k}^{\min }$ allows to sum the right-hand side of (2.8) with respect to $k$ and represent (2.8) in the form

$$
\begin{equation*}
I_{0}(a, b, c, d \mid q)=\frac{2 \sqrt{\pi}}{q^{1 / 8}(q ; q)_{\infty}} \tilde{I}_{0}(a, b, c, d \mid q)=\frac{2 \sqrt{\pi}}{q^{1 / 8}(q ; q)_{\infty}} \int_{-\infty}^{\infty} \frac{e^{-x^{2}} \cos \kappa x d x}{\prod_{\nu=a, b, c, d} h(\sin \kappa x, v ; q)} \tag{2.9}
\end{equation*}
$$

Thus, combining formulas (1.5) and (2.9) yields the following representation for the Askey-Wilson $q$-beta integral [7]

$$
\begin{equation*}
\tilde{I}_{0}(a, b, c, d \mid q) \equiv \int_{-\infty}^{\infty} \rho(\kappa x ; a, b, c, d \mid q) e^{-x^{2}} \cos \kappa x d x=\frac{\sqrt{\pi} q^{\frac{1}{8}}(a b c d ; q)_{\infty}}{(a b, a c, a d, b c, b d, c d ; q)_{\infty}} \tag{2.10}
\end{equation*}
$$

where, in accordance with the definition (1.2),

$$
\begin{equation*}
\rho(x ; a, \mathfrak{b}, c, d \mid q)=\prod_{v=a, b, c, d} h^{-1}(\sin x, v ; q)=\prod_{v=a, b, c, d} e_{q}\left(i v e^{-i x}\right) e_{q}\left(-i v e^{i x}\right) \tag{2.11}
\end{equation*}
$$

and $e_{q}(z)=(z ; q)_{\infty}^{-1}$ is the $q$-exponential function [2].
We note that each factor $h^{-1}(\sin \kappa x, v ; q), v=a, b, c, d$, in the integrand (2.10) is represented as

$$
\begin{equation*}
h^{-1}(\sin \kappa x, v ; q)=\sum_{n=0}^{\infty}(i v)^{n} \sum_{k=0}^{n} \frac{(-1)^{k} \exp [-i(n-2 k) \kappa x]}{(q ; q)_{k}(q ; q)_{n-k}} \tag{2.12}
\end{equation*}
$$

if one uses the generating function for the continuous $q$-Hermite polynomials $H_{n}(x \mid q)$

$$
\begin{equation*}
\left(t e^{i \theta}, t e^{-i \theta} ; q\right)_{\infty}^{-1}=\sum_{n=0}^{\infty} \frac{H_{n}(\cos \theta \mid q)}{(q ; q)_{n}} t^{n} \quad|t|<1 \tag{2.13}
\end{equation*}
$$

and their explicit representation [2]

$$
H_{n}(\cos \theta \mid q)=\sum_{k=0}^{n}\left[\begin{array}{l}
n  \tag{2.14}\\
k
\end{array}\right]_{q} e^{i(n-2 k) \theta}
$$

where the symbol $\left[\begin{array}{l}n \\ k\end{array}\right]_{q}$ denotes the $q$-binomial coefficient [2]. Therefore the integration over $x$ in (2.10) is reduced to the Fourier transformation formula for the ground state of the linear harmonic oscillator

$$
\begin{equation*}
\frac{1}{\sqrt{2 \pi}} \int_{-\infty}^{\infty} \exp \left(-x^{2} / 2+i x y\right) d x=\exp \left(-y^{2} / 2\right) \tag{2.15}
\end{equation*}
$$

An explicit evaluation of the nonstandard form of the Askey-Wilson $q$-beta integral (2.10) will be discussed in greater detail in Section 4.

As mentioned above, the weight function (1.2) with the parameters $a=-b=\beta^{1 / 2}, c=-d=$ $a q^{1 / 2}$, corresponds to the continuous $q$-ultraspherical polynomials $C_{n}(x ; \beta \mid q)$. The relations [2]

$$
(a ; q)_{\infty}=\left(a, a q ; q^{2}\right)_{\infty}, \quad(a,-a ; q)_{\infty}=\left(a^{2} ; q^{2}\right)_{\infty}
$$

enable the representation (2.10) for this particular case to be simplified to

$$
\begin{equation*}
\int_{-\infty}^{\infty} \frac{\exp \left(-x^{2}+i \kappa x\right) d x}{(-\beta \exp (2 i \kappa x),-\beta \exp (-2 i \kappa x) ; q)_{\infty}}=\frac{\sqrt{\pi} q^{1 / 8}(\beta, q \beta ; q)_{\infty}}{\left(\beta^{2} ; q\right)_{\infty}} \tag{2.16}
\end{equation*}
$$

If one compares (2.16) with the Ramanujan integral ( $\left.q=\exp \left(-2 k^{2}\right),|q|<1\right)[10,11]$

$$
\begin{equation*}
\int_{-\infty}^{\infty} e^{-x^{2}+2 m x} e_{q}\left(a q^{1 / 2} e^{2 i k x}\right) e_{q}\left(b q^{1 / 2} e^{-2 i k x}\right) d x=\frac{\sqrt{\pi} e^{m^{2}}}{(q a b ; q)_{\infty}} E_{q}\left(a q e^{2 i m k}\right) E_{q}\left(b q e^{-2 i m k}\right) \tag{2.17}
\end{equation*}
$$

it is easy to verify that (2.16) agrees with (2.17) if one sets $2 m=i k=i \kappa$ and $a=b=-\beta q^{1 / 2}$.

## 3 Orthogonality of the Askey-Wilson polynomials with respect to the measure $\rho(\kappa x ; a, b, c, d \mid q)$.

A direct proof of the orthogonality for the Askey-Wilson polynomials

$$
\begin{gather*}
\int_{-\infty}^{\infty} p_{m}(\sin \kappa x ; a, b, c, d \mid q) p_{n}(\sin \kappa x ; a, b, c, d \mid q) \rho(\kappa x ; a, b, c, d \mid q) \exp \left(-x^{2}\right) \cos \kappa x d x= \\
=\delta_{m n} \tilde{I}_{n}(a, b, c, d \mid q) \tag{3.1}
\end{gather*}
$$

with respect to the weight function appearing in the nonstandard integral representation (2.10), is analogous to the proof of eigenfunctions orthogonality for the Sturm-Liouville differential equation [12]. Indeed, the difference differentiation formula for the Askey-Wilson polynomials [1]

$$
\begin{gather*}
\sin \kappa \partial_{x} p_{n}(\sin \kappa x ; a, b, c, d \mid q)=  \tag{3.2}\\
=q^{-n / 2}\left(1-q^{n}\right)\left(1-a b c d q^{n-1}\right) \cos \kappa x p_{n-1}\left(\sin \kappa x ; a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right)
\end{gather*}
$$

provides a lowering operator for these polynomials. To find a raising operator one can use the relation

$$
\begin{equation*}
w(\sin \varphi ; a, b, c, d \mid q)=\frac{2 \vartheta_{2}\left(\varphi, q^{1 / 2}\right)}{q^{1 / 8}(q ; q)_{\infty}} \rho(\varphi ; a, b, c, d \mid q) \tag{3.3}
\end{equation*}
$$

which follows from (1.2), (2.3) and (2.11), and write the difference equation for the Askey-Wilson polynomials [1] in the form

$$
\begin{align*}
& \sin \kappa \partial_{x}\left[\frac{\vartheta_{2}\left(\kappa x, q^{1 / 2}\right)}{\cos \kappa x} \rho\left(\kappa x ; a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right) \sin \kappa \partial_{x} p_{n}(\sin \kappa x ; a, b, c, d \mid q)\right]= \\
& =\left(1-q^{-n}\right)\left(1-a b c d q^{n-1}\right) \cos \kappa x \vartheta_{2}\left(\kappa x, q^{1 / 2}\right) \rho(\kappa x ; a, b, c, d \mid q) p_{n}(\sin \kappa x ; a, b, c, d \mid q) \tag{3.4}
\end{align*}
$$

Now, using the difference differentiation formula (3.2) in the left-hand side of (3.4) and the periodicity property of the $\vartheta_{2}$-function [9],

$$
\begin{equation*}
\vartheta_{2}(z \pm \pi \tau, q)=q^{-1} \exp (\mp 2 i z) \vartheta_{2}(z, q), \quad q=\exp (\pi i \tau) \tag{3.5}
\end{equation*}
$$

we arrive at the raising operator

$$
\begin{gather*}
\left(\sin 2 \kappa x \cos \kappa \partial_{x}-\cos 2 \kappa x \sin \kappa \partial_{x}\right) \rho\left(\kappa x ; a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right) \\
p_{n-1}\left(\sin \kappa x ; a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right)=q^{\frac{1-n}{2}} \cos \kappa x \rho(\kappa x ; a, b, c, d \mid q) p_{n}(\sin \kappa x ; a, b, c, d \mid q) \tag{3.6}
\end{gather*}
$$

We are now in a position to give a direct proof of the orthogonality relation (3.1). We multiply both sides of the equality (3.6) by $p_{m}(\sin \kappa x ; a, b, c, d \mid q) \exp \left(-x^{2}\right)$ and integrate in $x$ over the full real line. As a result we obtain in the right-hand side.,

$$
\begin{gather*}
q^{\frac{1-n}{2}} \int_{-\infty}^{\infty} p_{m}(\sin \kappa x ; a, b, c, d \mid q) p_{n}(\sin \kappa x ; a, b, c, d, \mid q) \rho(\kappa x ; a, b, c, d \mid q) e^{-x^{2}} \cos \kappa x d x \equiv \\
q^{\frac{1-n}{2}} I_{m n}(a, b, c, d \mid q) \tag{3.7}
\end{gather*}
$$

The left-hand side

$$
\begin{gather*}
\int_{-\infty}^{\infty} d x p_{m}(\sin \kappa x ; a, b, c, d \mid q) e^{-x^{2}}\left(\sin 2 \kappa x \cos \kappa \partial_{x}-\cos 2 \kappa x \sin \kappa \partial_{x}\right) \\
\rho\left(\kappa x ; a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right) p_{n-1}\left(\sin \kappa x ; a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right), \tag{3.8}
\end{gather*}
$$

can be integrated by parts with the aid of (3.2) and the evident relations

$$
\begin{align*}
& \int_{-\infty}^{\infty} d x f(x) \cos \kappa \partial_{x} \varphi(x)=\int_{-\infty}^{\infty} d x \varphi(x) \cos \kappa \partial_{x} f(x) \\
& \int_{-\infty}^{\infty} d x f(x) \sin \kappa \partial_{x} \varphi(x)=-\int_{-\infty}^{\infty} d x \varphi(x) \sin \kappa \partial_{x} f(x) \tag{3.9}
\end{align*}
$$

which apply to (3.8) because the function $\rho\left(\kappa z ; a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right)$ has no singularities inside of the strip $-\kappa \leq y \leq \kappa, \quad-\infty<x<\infty$ in the complex plane $z=x+i y$. This leads to

$$
\begin{equation*}
q^{\frac{1-m}{2}}\left(1-q^{m}\right)\left(1-a b c d q^{m-1}\right) I_{m-1 n-1}\left(a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right) \tag{3.10}
\end{equation*}
$$

Equating the right-hand (3.7) and left-hand (3.10) sides thus yields

$$
\begin{equation*}
q^{\frac{m-n}{2}} I_{m n}(a, b, c, d \mid q)=\left(1-q^{m}\right)\left(1-a b c d q^{m-1}\right) I_{m-1 n-1}\left(a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right) . \tag{3.11}
\end{equation*}
$$

We now interchange $m$ and $n$ in (3.11) and take into account that the integral $I_{m n}(a, b, c, d \mid q)$ is symmetric in $m$ and $n$ due to the definition (3.7), i.e.,

$$
q^{\frac{n-m}{2}} I_{m n}(a, b, c, d \mid q)=\left(1-q^{n}\right)\left(1-a b c d q^{n-1}\right) I_{m-1 n-1}\left(a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right)
$$

Finally, multiplying both sides of (3.11) by $\left(1-q^{n}\right)\left(1-a b c d q^{n-1}\right)$ and of $\left(3.11^{\prime}\right)$ by $\left(1-q^{m}\right)(1-$ $a b c d q^{m-1}$ ) and subtracting the second expression from the first, we get

$$
\begin{equation*}
\left(q^{\frac{m-n}{2}}-q^{\frac{n-m}{2}}\right)\left(1-a b c d q^{m+n-1}\right) I_{m n}(a, b, c, d \mid q)=0 \tag{3.12}
\end{equation*}
$$

From (3.12) it follows that $I_{m n}(a, b, c, d \mid q)=\delta_{m n} \tilde{I}_{n}(a, b, c, d \mid q)$, confirming the orthogonality (3.1) of the Askey-Wilson polynomials for $m \neq n$ [8].

We note that as special and limiting cases, (3.1) contains the orthogonality relations for other known sets of polynomials, such as the continuous $q$-ultraspherical polynomials $C_{n}(x ; \beta \mid q)$, the continuous $q$-Hermite polynomials $H_{n}(x ; q)=(q ; q)_{n} C_{n}(x ; 0 \mid q)$ (the corresponding special case of (3.1), when the all parameters $a, b, c, d$ are equal to zero, is considered in [5]), the Chebyshev polynomials of the first and second kinds, $T_{n}(x)$ and $U_{n}(x)$, and so on.

## 4 Evaluation of the integrals $\tilde{I}_{n}(a, b, c, d \mid q)$.

Iterating the recurrence relation

$$
\begin{equation*}
\tilde{I}_{n}(a, b, c, d \mid q)=\left(1-q^{n}\right)\left(1-a b c d q^{n-1}\right) \tilde{I}_{n-1}\left(a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right) \tag{4.1}
\end{equation*}
$$

which follows from (3.11) or (3.11') when $m=n$, allows to express the normalization integrals $\tilde{I}_{n}(a, b, c, d \mid q), n=1,2, \ldots$, through a known value of the Askey-Wilson $q$-beta integral $\tilde{I}_{0}(a, b, c, d \mid q)$, i.e.

$$
\begin{equation*}
\tilde{I}_{n}(a, b, c, d \mid q)=\frac{(q, a b, a c, a d, b c, b d, c d ; q)_{n}}{\left(1-a b c d q^{2 n-1}\right)(a b c d ; q)_{n-1}} \tilde{I}_{0}(a, b, c, d \mid q) . \tag{4.2}
\end{equation*}
$$

It only remains to evaluate the integral $\tilde{I}_{0}(a, b, c, d \mid q)$ itself. To this end, having defined the symmetrical $\rho_{+}(x)$ and antisymmetrical $\rho_{-}(x)$ combinations with respect to the inversion $x \rightarrow$ $-x$,

$$
\begin{equation*}
\rho_{ \pm}(x ; a, b, c, d \mid q)=\frac{1}{2}[\rho(x ; a, b, c, d \mid q) \pm \rho(-x ; a, b, c, d \mid q)] \tag{4.3}
\end{equation*}
$$

it is convenient to rewrite (2.10) as

$$
\begin{equation*}
\tilde{I}_{0}(a, b, c, d \mid q)=\int_{-\infty}^{\infty} d x \exp \left(-x^{2}+i \kappa x\right) \rho_{+}(\kappa x ; a, b, c, d \mid q) \tag{4.4}
\end{equation*}
$$

Let us carry out the replacements $v \rightarrow v \sqrt{q}, \quad v=a, b, c, d$, and the subsequent shift of the variable of integration $x \rightarrow x+i \kappa$ in (4.4). (We remind that the function $\rho\left(\kappa z ; a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right)$ does not have singularities in the strip $-\kappa \leq y \leq \kappa, \quad-\infty<x<\infty$ of the complex plane $z=$ $x+i y)$. Then, taking into account that in accordance with the definitions (1.2) and (2.11)

$$
\begin{equation*}
\rho\left(\kappa(x+i \kappa) ; a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right)=\rho(\kappa x ; a, b, c, d \mid q) \prod_{v=a, b, c, d}(1+i v \exp (i \kappa x)) \tag{4.5}
\end{equation*}
$$

we obtain

$$
\begin{gather*}
\tilde{I}_{0}\left(a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right)=\left(1-s_{2}\right) \tilde{I}_{0}(a, b, c, d \mid q)+ \\
+s_{4} \int_{-\infty}^{\infty} d x \exp \left(-x^{2}+3 i \kappa x\right) \rho_{+}(\kappa x ; a, b, c, d \mid q)-i s_{3} \int_{-\infty}^{\infty} d x \exp \left(-x^{2}+2 i \kappa x\right) \rho_{-}(\kappa x ; a, b, c, d \mid q) \tag{4.6}
\end{gather*}
$$

where

$$
\begin{gather*}
s_{2}=a b+a c+a d+b c+b d+c d \\
s_{3}=a b c+a b d+a c d+b c d, \quad s_{4}=a b c d . \tag{4.7}
\end{gather*}
$$

It remains only to express the second and third integrals in the right-hand side of (4.6) in terms of $\tilde{I}_{0}(a, b, c, d \mid q)$. To that end one can use the $n=1$ case of (3.6)

$$
\begin{gather*}
\left(\sin 2 \kappa x \cos \kappa \partial_{x}-\cos 2 \kappa x \sin \kappa \partial_{x}\right) \rho\left(\kappa x ; a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right)= \\
=\left[\left(1-s_{4}\right) \sin 2 \kappa x+\left(s_{3}-s_{1}\right) \cos \kappa x\right] \rho(\kappa x ; a, b, c, d \mid q) \tag{4.8}
\end{gather*}
$$

taking into account that $p_{0}(x ; a, b, c, d \mid q)=1, p_{1}(x ; a, b, c, d \mid q)=2\left(1-s_{4}\right) x+s_{3}-s_{1}$ and $s_{1}=$ $a+b+c+d$. The symmetrization of (4.8) leads to the relations

$$
\begin{align*}
& \left(\sin 2 \kappa x \cos \kappa \partial_{x}-\cos 2 \kappa x \sin \kappa \partial_{x}\right) \rho_{ \pm}\left(\kappa x ; a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right)= \\
= & \left(1-s_{4}\right) \sin 2 \kappa x \rho_{ \pm}(\kappa x ; a, b, c, d \mid q)+\left(s_{3}-s_{1}\right) \cos \kappa x \rho_{\mp}(\kappa x ; a, b, c, d \mid q) \tag{4.9}
\end{align*}
$$

Multiplying both sides of the equality (4.9) for the antisymmetrical combination $\rho_{-}(\kappa x)$ by $\exp \left(-x^{2}\right)$ and integrating over the variable $x$ yields

$$
\begin{equation*}
\left(1-s_{4}\right) \int_{-\infty}^{\infty} d x \exp \left(-x^{2}+2 i \kappa x\right) \rho_{-}(\kappa x ; a, b, c, d \mid q)=i\left(s_{1}-s_{3}\right) \tilde{I}_{0}(a, b, c, d \mid q) \tag{4.10}
\end{equation*}
$$

Now we multiply both sides of (4.9) for $\rho_{+}\left(\kappa x ; a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right)$ by $\exp \left(-x^{2}+i \kappa x\right)$ and integrate over $x$. Using (4.10), the result can be written as

$$
\begin{gather*}
\int_{-\infty}^{\infty} d x \exp \left(-x^{2}+3 i \kappa x\right) \rho_{+}(\kappa x ; a, b, c, d \mid q)= \\
=\left[1-\frac{\left(s_{3}-s_{1}\right)^{2}}{\left(1-s_{4}\right)^{2}}\right] \tilde{I}_{0}(a, b, c, d \mid q)-\frac{1-q}{1-s_{4}} \tilde{I}_{0}\left(a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right) . \tag{4.11}
\end{gather*}
$$

Substituting (4.10) and (4.11) into (4.6), we find

$$
\begin{gather*}
\quad(1-a b c d)(1-q a b c d) \tilde{I}_{0}\left(a q^{1 / 2}, b q^{1 / 2}, c q^{1 / 2}, d q^{1 / 2} \mid q\right)= \\
=(1-a b)(1-a c)(1-a d)(1-b c)(1-b d)(1-c d) \tilde{I}_{0}(a, b, c, d \mid q) \tag{4.12}
\end{gather*}
$$

Since $0<q<1$, by iterating equation (4.12) one can express the Askey-Wilson $q$-beta integral (2.10) with arbitrary parameters in terms of its value for vanishing parameters $a, b, c, d$, i.e.,

$$
\begin{equation*}
\tilde{I}_{0}(a, b, c, d \mid q)=\frac{(a b c d ; q)_{\infty}}{(a b, a c, a d, b c, b d, c d ; q)_{\infty}} \tilde{I}_{0}(0,0,0,0 \mid q) \tag{4.13}
\end{equation*}
$$

The value of $\tilde{I}_{0}(0,0,0,0 \mid q)$ is easily found from (2.10) and (3.1) with the aid of the Fourier transformation formula (2.15) for the quadratically decreasing exponential function, i.e.,

$$
\begin{equation*}
\tilde{I}_{0}(0,0,0,0 \mid q)=\int_{-\infty}^{\infty} d x \exp \left(-x^{2}+i \kappa x\right)=\sqrt{\pi} q^{1 / 8} \tag{4.14}
\end{equation*}
$$

Combining formulas (4.13) and (4.14) leads to

$$
\begin{equation*}
\tilde{I}_{0}(a, b, c, d \mid q)=\frac{\sqrt{\pi} q^{1 / 8}(a b c d ; q)_{\infty}}{(a b, a c, a d, b c, b d, c d ; q)_{\infty}} \tag{4.15}
\end{equation*}
$$

which is the known value of the Askey-Wilson $q$-beta integral [1]

$$
I_{0}(a, b, c, d \mid q)=\frac{2 \sqrt{\pi}}{q^{1 / 8}(q ; q)_{\infty}} \tilde{I}_{0}(a, b, c, d \mid q)=\frac{2 \pi(a b c d ; q)_{\infty}}{(q, a b, a c, a d, b c, b d, c d ; q)_{\infty}}
$$

Substituting (4.15) into (4.2), we finally obtain the explicit form for the normalization integral

$$
\begin{equation*}
\tilde{I}_{n}(a, d, c, d \mid q)=\frac{\sqrt{\pi} q^{1 / 8}(q ; q)_{n}\left(a b c d q^{n-1} ; q\right)_{\infty}}{\left(1-a b c d q^{2 n-1}\right)\left(a b q^{n}, a c q^{n}, a d q^{n}, b c q^{n}, b d q^{n}, c d q^{n} ; q\right)_{\infty}} \tag{4.16}
\end{equation*}
$$

The complications arising in the evaluation of the standard form of the Askey-Wilson $q$-beta integral (1.5) can be illustrated by the following short quotation from reference [4]: "This was surprisingly hard, and it has taken over five years before relatively simple ways of evaluating this integral were found".

## 5 The transformation $q \rightarrow q^{-1}$.

It is necessary to emphasize that the nonstandard orthogonality relation (3.1) admits the transformation $q \rightarrow q^{-1}[7,8]$. The standard form of the Askey-Willson integral (1.5) does not in general have this property. Even in the simplest case of vanishing parameters $a, b, c$ and $d$, which corresponds to the continuous $q$-Hermite polynomials $H_{n}(x \mid q)$, the definition of a weight function for the system of polynomials $h_{n}(x ; q)=i^{-n} H_{n}\left(i x \mid q^{-1}\right)$ requires a special analysis [13, 14].

Since

$$
\begin{equation*}
\left(z ; q^{-1}\right)_{\infty}=(q z ; q)_{\infty}^{-1} \tag{5.1}
\end{equation*}
$$

the change $q \rightarrow q^{-1}$ (i.e. $\kappa \rightarrow i \kappa$ ) in the function $\rho(\kappa x ; a, b, c, d \mid q)$ appearing in (2.10) and (3.1), transforms it into

$$
\begin{equation*}
\rho\left(i \kappa x ; a, b, c, d \mid q^{-1}\right)=\prod_{v=a, b, c, d}\left(i v q e^{\kappa x},-i v q e^{-\kappa x} ; q\right)_{\infty}=\prod_{v=a, b, c, d} E_{q}\left(i v q e^{-\kappa x}\right) E_{q}\left(-i v q e^{\kappa x}\right), \tag{5.2}
\end{equation*}
$$

where $E_{q}(z)=e_{q}^{-1}(-z)=(-z ; q)_{\infty}[2]$. Therefore, under the transformation $q \rightarrow q^{-1}$, the orthogonality relation (3.1) for the Askey-Wilson polynomials with the parameter $q<1$ converts into the following orthogonality relation for the Askey-Wilson polynomials with $q>1$ :

$$
\begin{gather*}
\int_{-\infty}^{\infty} p_{m}\left(i \sinh \kappa x ; a, b, c, d \mid q^{-1}\right) p_{n}\left(i \sinh \kappa x ; a, b, c, d \mid q^{-1}\right) \rho\left(i \kappa x ; a, b, c, d \mid q^{-1}\right) e^{-x^{2}} \cosh \kappa x d x= \\
\delta_{m n} \tilde{I}_{n}\left(a, b, c, d \mid q^{-1}\right) \tag{5.3}
\end{gather*}
$$

The explicit form of $\tilde{I}_{n}\left(a, b, c, d \mid q^{-1}\right)$ is readily obtained from (4.16), upon making use of the formulas (5.1) and $\left(a ; q^{-1}\right)_{n}=\left(a^{-1} ; q\right)_{n}(-a)^{n} q^{-n(n-1) / 2}[2]$.

On the other hand, with the aid of the explicit representation for the Askey-Wilson polynomials $[1,2]$

$$
p_{n}(\sin \varphi ; a, b, c, d \mid q)=(a b, a c, a d ; q)_{n} a^{-n}{ }_{4} \phi_{3}\left[\begin{array}{c}
q^{-n}, a b c d q^{n-1}, i a e^{i \varphi},-i a e^{-i \varphi}  \tag{5.4}\\
a b, a c, a d
\end{array} ; q, q\right]
$$

and the inversion formula (with respect to the transformation $q \rightarrow q^{-1}$ ) for the basic hypergeometric series ${ }_{4} \phi_{3}$ ( see [2], p.21, exercise $1.4(\mathrm{i})$ ), it is easy to show that

$$
\begin{equation*}
p_{n}\left(x ; a, b, c, d \mid q^{-1}\right)=(-1)^{n}(a b c d)^{n} q^{-\frac{3}{2} n(n-1)} p_{n}\left(x ; a^{-1}, b^{-1}, c^{-1}, d^{-1} \mid q\right) \tag{5.5}
\end{equation*}
$$

Consequently, from (5.3) and (5.5) it follows the orthogonality relation

$$
\begin{gather*}
\int_{-\infty}^{\infty} p_{m}\left(i \sinh \kappa x ; a^{-1}, b^{-1}, c^{-1}, d^{-1} \mid q\right) p_{n}\left(i \sinh \kappa x ; a^{-1}, b^{-1}, c^{-1}, d^{-1} \mid q\right) \rho\left(i \kappa x ; a, b, c, d \mid q^{-1}\right) * \\
e^{-x^{2}} \cosh \kappa x d x=\frac{(q, 1 / a b, 1 / a c, 1 / a d, 1 / b c, 1 / b d, 1 / c d ; q)_{n}}{\left(1-q^{2 n-1} / a b c d\right)(1 / a b c d ; q)_{n-1}} \tilde{I}_{0}\left(a, b, c, d \mid q^{-1}\right) \delta_{m n} \tag{5.6}
\end{gather*}
$$

for the Askey-Wilson polynomials with the parameters $|v|>1, v=a, b, c, d$ and $0<q<1$. The value of the integral $\tilde{I}_{0}\left(a, b, c, d \mid q^{-1}\right)$ is simple to obtain from (4.15) by means of the formula (5.1).

## 6 Concluding remarks.

The orthogonality relations (3.1) and (5.6) are bound to be related by the Fourier transformation for the Askey-Wilson functions, analogous to the well-known transformation for the harmonic oscillator wave functions $H_{n}(x) \exp \left(-x^{2} / 2\right)$ ( or Hermite functions in the terminology of mathematicians [15, 16] ) connecting the coordinate and momentum realizations in quantum mechanics. It should be interesting to compare this Fourier transformation with the $q$ transformations, that reproduce the Askey-Wilson polynomials [17, 18]. For the $q$-Hermite functions $H_{n}(\sin \kappa x \mid q) \exp \left(-x^{2} / 2\right), q=\exp \left(-2 \kappa^{2}\right)$, which are the simplest case of the Askey-Wilson functions with vanishing parameters $a, b, c$, and $d$, such Fourier transformation has the form [5]

$$
\frac{1}{\sqrt{2 \pi}} \int_{-\infty}^{\infty} \exp \left(i x y-x^{2} / 2\right) H_{n}(\sin \kappa x \mid q) d x=i^{n} q^{n^{2} / 4} h_{n}(\sinh \kappa y \mid q) \exp \left(-y^{2} / 2\right)
$$

The general case needs to be analyzed in greater detail.

## 7 Acknowledgments.

Discussions with A.Frank, V.I.Man'ko, and K.B.Wolf and the hospitality of the Instituto de Investigaciones en Matemáticas Aplicadas y en Sistemas, UNAM in Cuernavaca are gratefully acknowledged. This work is partially supported by the DGAPA Project IN 104293.

## References

[1] R.Askey and J.A.Wilson, Memoirs of the American Mathematical Society, 319. (AMS, Providence RI, 1985).
[2] G.Gasper and M.Rahman, Basic Hypergeometric Series. (Cambridge University Press, Cambridge, 1990).
[3] R.Askey and M.E.H.Ismail, in Studies in Pure Mathematics, edited by P.Erdös, pp.55-78. (Birkhäuser, Boston, Massachusetts, 1983).
[4] G.E. Andrews and R.Askey, Lect. Notes in Math. 1171, pp.36-62. (Springer-Verlag, Berlin and New York, 1985).
[5] N.M.Atakishiyev and Sh.M.Nagiyev, Teor. i Matem. Fiz. 98, 241 (1994).
[6] E.V.Damaskinsky and P.P.Kulish, in Zapiski Nauchnykh Seminarov POMI, 199, pp.81-90. (Nauka, Sankt-Peterburg, 1992).
[7] N.M.Atakishiyev, Teor. i Matem. Fiz. 99, 155(1994) .
[8] N.M.Atakishiyev, Orthogonality of the Askey-Wilson polynomials with respect to a Ramanujan-type measure, Teor. i Matem. Fiz., to appear.
[9] E.T.Whittaker and G.N.Watson, A Course of Modern Analysis, 4th edition. (Cambridge University Press, Cambridge, 1990).
[10] S.Ramanujan, The lost notebook and other unpublished papers. (Narosa Publishing House, New Delhi, 1988).
[11] R.Askey, Proc. Amer. Math. Soc. 85, 192 (1982).
[12] F.M.Morse and H.Feshbach, Methods of Theoretical Physics, Part 1. (McGraw-Hill, New York, 1953).
[13] R.Askey, in $q$-series and Partitions, IMA Volumes in Mathematics and Its Applications, edited by D.Stanton, pp.151-158. (Springer-Verlag, New York, 1989).
[14] N.M.Atakishiyev, A.Frank, and K.B.Wolf, J.Math. Phys. 35, 3253 (1994).
[15] N.Wiener, The Fourier Integral and Certain of Its Applications. (Cambridge University Press, Cambridge, 1933).
[16] R.Courant and D.Hilbert, Methods of Mathematical Physics, Vol.1.(John Wiley, New York, 1989).
[17] R.Askey, N.M.Atakishiyev, and S.K.Suslov, An analog of the Fourier transformation for a $q$-harmonic oscillator, Preprint IAE-5611/1. (Kurchatov Institute, Moscow, 1993); In Symmetries in Science, VI, edited by B.Gruber, pp.57-63. (Plenum Press, New York, 1993).
[18] M.Rahman and S.K.Suslov, Singular analogue of the Fourier transformation for the AskeyWilson polynomials, Preprint CRM-1915. (Centre de Recherches Mathématiques, Montréal, 1993).


[^0]:    ${ }^{1}$ Permanent Address: Institute of Physics, Academy of Sciences of Azerbaijan, Baku 370143, Azerbaijan. Visiting Scientist at IIMAS-UNAM/Cuernavaca with Cátedra Patrimonial CONACYT, México.

