



Results on the associated classical orthogonal polynomials¹

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Received 4 November 1994; revised 3 March 1995

Abstract

Let $\{P_k(x)\}$ be any system of the classical orthogonal polynomials, and let $\{P_k(x; c)\}$ be the corresponding associated polynomials of order c ($c \in \mathbb{N}$). Second-order recurrence relation (in k) is given for the *connection coefficient* $a_{n-1,k}^{(c)}$ in

$$P_{n-1}(x; c) = \sum_{k=0}^{n-1} a_{n-1,k}^{(c)} P_k(x).$$

This result is obtained thanks to a new explicit form of the fourth-order differential equation satisfied by $P_{n-1}(\cdot; c)$.

Keywords: Classical orthogonal polynomials; Associated polynomials of higher order; Fourth-order differential equation; Connection coefficients; Recurrence relations

AMS Classification: Primary 33A65; Secondary 65D30

1. Introduction

Let $\{P_k(x)\}$ be any system of the classical orthogonal polynomials (i.e., associated with the names of Jacobi, Hermite, Laguerre and Bessel),

$$\int_I \rho(x) P_k(x) P_l(x) dx = \delta_{kl} h_k \quad (k, l = 0, 1, \dots), \quad (1.1)$$

where $h_k \neq 0$ ($k = 0, 1, \dots$); the support I of the weight function ρ is $[-1, 1]$, $(-\infty, \infty)$, $[0, \infty)$ and $\{z \in \mathbb{C} : |z| = 1\}$, respectively. Besides the three-term recurrence relation

$$xP_k(x) = \xi_0(k)P_{k-1}(x) + \xi_1(k)P_k(x) + \xi_2(k)P_{k+1}(x) \\ (k = 0, 1, \dots; P_{-1}(x) \equiv 0, P_0(x) \equiv 1), \quad (1.2)$$

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¹ Supported by Komitet Badań Naukowych (Poland) under grant 2 1029 91 01.

these polynomials enjoy a number of similar properties which in turn provide characterizations of them ([6, pp. 150–152] or [1], or [4]). We shall need three of those properties.

First, the weight function ρ satisfies a differential equation of the Pearson type,

$$(\sigma\rho)' = \tau\rho, \tag{1.3}$$

where σ is a polynomial of degree at most 2, and τ is a first-degree polynomial.

Second, for arbitrary n , the polynomial P_n obeys the second-order differential equation

$$\mathbb{L}_n P_n(x) \equiv [\sigma\mathbb{D}^2 + \tau\mathbb{D} + \lambda_n\mathbb{I}]P_n(x) = 0, \tag{1.4}$$

where $\mathbb{D} := d/dx$, \mathbb{I} is the identity operator, and

$$\lambda_n := -\frac{1}{2}n[(n-1)\sigma'' + 2\tau']. \tag{1.5}$$

Third, we have the so-called structure relation

$$\sigma(x)\mathbb{D}P_k(x) = d_0(k)P_{k-1}(x) + d_1(k)P_k(x) + d_2(k)P_{k+1}(x). \tag{1.6}$$

Recently, Yáñez et al. [16] (see also [17]) have shown that the coefficients, $\xi_i(k)$ and $d_i(k)$ of the relations (1.2) and (1.6), respectively, can be expressed in terms of the coefficients σ and τ of Eq. (1.3).

The associated polynomials $\{P_k(x; c)\}$ of order c ($c \in \mathbb{N}$) are defined recursively by

$$\begin{aligned} xP_k(x; c) &= \xi_0(k+c)P_{k-1}(x; c) + \xi_1(k+c)P_k(x; c) + \xi_2(k+c)P_{k+1}(x; c) \\ (k = 0, 1, \dots; P_{-1}(x; c) &\equiv 0, P_0(x; c) \equiv 1). \end{aligned} \tag{1.7}$$

They are known to belong to the Hahn–Laguerre class of orthogonal polynomials (see, e.g., [3]). For arbitrary n and c , $P_{n-1}(\cdot; c)$ satisfies a fourth-order differential equation

$$\mathbb{M}_n^{(c)} f \equiv \sum_{i=0}^4 p_i(\cdot; c)\mathbb{D}^i f = 0, \tag{1.8}$$

where $p_i(\cdot; c)$ are polynomials of degree independent of n and c (see [3, 12]). For the history of searching this equation see [18]. For the Jacobi case (even for the arbitrary real positive c) it was obtained in [15] using MACSYMA. For each of the four classical polynomial families it was given in [3, 12]. Recently, Zarzo et al. [18] used MATHEMATICA to obtain the coefficients $p_i(\cdot; c)$ in terms of σ and τ .

In this paper we show that the fourth-order differential operator $\mathbb{M}_n^{(c)}$ can be written in the form

$$\mathbb{M}_n^{(c)} = \mathbb{M}_n^{(1)} + \mathcal{G}_n^{(c)}\mathbb{Q}_n,$$

where $\mathbb{M}_n^{(1)}$ is the well-known fourth-order operator corresponding to the special case $c = 1$ [11], and where

$$\mathcal{G}_n^{(c)} := (1-c)[(n+c-2)\sigma'' + 2\tau'],$$

$$\mathbb{Q}_n := 2\sigma\mathbb{D}^2 + 3\sigma'\mathbb{D} - (n^2 - 1)\sigma''\mathbb{I};$$

see Theorem 4.3. This result will help us to construct a second-order recurrence relation of the form

$$\mathcal{L}_2^{(c)} a_{n-1, k}^{(c)} \equiv A_0(k)a_{n-1, k-1}^{(c)} + A_1(k)a_{n-1, k}^{(c)} + A_2(k)a_{n-1, k+1}^{(c)} = 0 \quad (1 \leq k \leq n-1) \tag{1.9}$$

for the connection coefficients $a_{n-1,k}^{(c)}$ in

$$P_{n-1}(x; c) = \sum_{k=0}^{n-1} a_{n-1,k}^{(c)} P_k(x). \quad (1.10)$$

The coefficients of this recurrence relation are expressed in terms of σ , τ , $\xi_i(k)$ and $d_i(k)$; see Corollary 4.7. In Section 5, we apply the results obtained to each of the four classical families.

2. Identities involving the Fourier coefficients

We shall need certain properties of the Fourier coefficients of a function f , defined by

$$a_k[f] := \frac{1}{h_k} b_k[f], \quad (2.1)$$

where

$$b_k[f] := \int_I \rho(x) P_k(x) f(x) dx \quad (k = 0, 1, \dots), \quad (2.2)$$

i.e., the coefficients in the formal expansion

$$f \sim \sum_{k=0}^{\infty} a_k[f] P_k.$$

Let \mathcal{X} and \mathcal{D} be the difference operators defined by

$$\mathcal{X} := \xi_0(k) \mathcal{E}^{-1} + \xi_1(k) \mathcal{T} + \xi_2(k) \mathcal{E}, \quad (2.3)$$

$$\mathcal{D} := d_0(k) \mathcal{E}^{-1} + d_1(k) \mathcal{T} + d_2(k) \mathcal{E} \quad (2.4)$$

(cf. (1.2) and (1.6)) where \mathcal{T} is the identity operator, and \mathcal{E}^m the m th shift operator: $\mathcal{T} b_k[f] = b_k[f]$, $\mathcal{E}^m b_k[f] = b_{k+m}[f]$ ($m \in \mathbb{Z}$). For the sake of simplicity, we write \mathcal{E} in place of \mathcal{E}^1 .

Further, let us define the differential operator \mathbb{U} by

$$\mathbb{U} := \sigma(x) \mathbb{D} + \tau(x) \mathbb{I}. \quad (2.5)$$

We prove the following lemma.

Lemma 2.1. *The coefficients (2.2) obey the identities:*

$$b_k[\mathcal{X}f] = \mathcal{X} b_k[f], \quad (2.6)$$

$$\mathcal{D} b_k[\mathbb{D}f] = \lambda_k b_k[f], \quad (2.7)$$

$$b_k[\mathbb{U}f] = -\mathcal{D} b_k[f], \quad (2.8)$$

$$b_k[\mathbb{L}_n f] = (\lambda_n - \lambda_k) b_k[f]. \quad (2.9)$$

Proof. In view of (1.2) and (2.3), identity (2.6) is obviously true.

We will prove the identity (2.7). Using (1.6), integrating by parts, and then using the equation $(\sigma\rho P'_k)' = -\lambda_k\rho P_k$, (cf. (1.4) and (1.3)), we get

$$\begin{aligned}\mathcal{D}b_k[\mathbb{D}f] &= \mathcal{D} \int_I \rho P_k f' = \int_I \rho \sigma P'_k f' \\ &= \int_I (\rho \sigma P'_k f)' - \int_I (\rho \sigma P'_k)' f = \lambda_k \int_I \rho P_k f = \lambda_k b_k[f].\end{aligned}$$

In a similar way, using $(\sigma\rho P_k)' = \rho(\sigma P'_k + \tau P_k)$, we obtain

$$\begin{aligned}b_k[\sigma f'] &= \int_I \rho \sigma P_k f' = \int_I (\rho \sigma P_k f)' - \int_I (\sigma \rho P_k)' f \\ &= - \int_I \rho (\sigma P'_k + \tau P_k) f = - \int_I \rho \mathcal{D}P_k f - \int_I \rho \tau P_k f = - \mathcal{D}b_k[f] - b_k[\tau f].\end{aligned}$$

Hence follows the identity (2.8).

As we can write $\mathbb{L}_n = \mathbb{U}\mathbb{D} + \lambda_n \mathbb{I}$, we have, using (2.8) and (2.7),

$$b_k[\mathbb{L}_n f] = b_k[\mathbb{U}f'] + \lambda_n b_k[f] = - \mathcal{D}b_k[f'] + \lambda_n b_k[f] = (\lambda_n - \lambda_k) b_k[f].$$

This proves the validity of (2.9). \square

Remark 2.2. Identity (2.6) can be easily generalized to the form

$$b_k[qf] = q(\mathcal{X})b_k[f], \tag{2.10}$$

where q is any polynomial.

3. First associated polynomials

As we have already remarked, the case $c = 1$ plays an exceptional role in these considerations. The operators $\mathbb{M}_n^{(c)}$ and $\mathcal{L}_2^{(c)}$, defining the left-hand sides of the Eqs. (1.8) and (1.9), respectively, are given in terms of the operators $\mathbb{M}_n^{(1)}$ and $\mathcal{L}_2^{(1)}$, associated with this special case.

The *first associated polynomials* (or *numerator polynomials*) $\{P_k(x; 1)\}$ are defined recursively by (1.7) with $c = 1$, i.e.,

$$\begin{aligned}xP_k(x; 1) &= \xi_0(k+1)P_{k-1}(x; 1) + \xi_1(k+1)P_k(x; 1) + \xi_2(k+1)P_{k+1}(x; 1) \\ (k = 0, 1, \dots; P_{-1}(x; 1) &\equiv 0, P_0(x; 1) \equiv 1).\end{aligned} \tag{3.1}$$

3.1. Differential equation

We have the following.

Theorem 3.1 (Ronveaux [11]). *For arbitrary n , $P_{n-1}(x; 1)$ satisfies the fourth-order differential equation*

$$\mathbb{M}_n^{(1)} P_{n-1}(x; 1) = 0, \tag{3.2}$$

where

$$\mathbb{M}_n^{(1)} := \mathbb{N}_n \mathbb{L}_n^*, \tag{3.3}$$

and

$$\mathbb{L}_n^* := \sigma \mathbb{D}^2 + (2\sigma' - \tau) \mathbb{D} + (\lambda_n + \sigma'' - \tau') \mathbb{I}, \tag{3.4}$$

$$\mathbb{N}_n := \sigma \mathbb{D}^2 + (\sigma' + \tau) \mathbb{D} + (\lambda_n + \tau') \mathbb{I}. \tag{3.5}$$

The coefficients $p_i(\cdot; 1)$ in

$$\mathbb{M}_n^{(1)} = \sum_{i=0}^4 p_i(\cdot; 1) \mathbb{D}^i$$

are given by

$$p_4(\cdot; 1) = \sigma^2, \tag{3.6}$$

$$p_3(\cdot; 1) = 5\sigma\sigma', \tag{3.7}$$

$$p_2(\cdot; 1) = (\sigma' + \tau)(3\sigma' - \tau) + 2\sigma(\lambda_n + 3\sigma'' - \tau'), \tag{3.8}$$

$$p_1(\cdot; 1) = 3\tau(\sigma'' - \tau') + 3\sigma'(\lambda_n + \sigma''), \tag{3.9}$$

$$p_0(\cdot; 1) = \lambda_{n-1}\lambda_{n+1}. \tag{3.10}$$

Remark 3.2. Let us note that $P_{n-1}(x; 1)$ satisfies also the following differential equations of order two, three and five, respectively (see, e.g., [11, 13]):

$$\mathbb{L}_n^* P_{n-1}(x; 1) = \omega \mathbb{D} P_n(x) \quad \left(\omega := \frac{(\sigma'' - 2\tau')}{\int_I P} \right), \tag{3.11}$$

$$\mathbb{U} \mathbb{L}_n^* P_{n-1}(x; 1) = -\lambda_n \omega P_n(x), \tag{3.12}$$

$$\mathbb{T}_n^{(1)} P_{n-1}(x; 1) = 0 \quad (\mathbb{T}_n^{(1)} := \mathbb{L}_n \mathbb{U} \mathbb{L}_n^*). \tag{3.13}$$

(By the way, it can be checked that $\mathbb{L}_n \mathbb{U} = \mathbb{U} \mathbb{N}_n$, hence $\mathbb{T}_n^{(1)} = \mathbb{U} \mathbb{M}_n^{(1)}$.)

3.2. Recurrence relation for the connection coefficients

Let us construct a recurrence relation for the Fourier coefficients $a_k[P_{n-1}(\cdot; 1)]$, i.e., the connection coefficients $\{a_{n-1,k}^{(1)}\}$ in

$$P_{n-1}(x; 1) = \sum_{k=0}^{n-1} a_{n-1,k}^{(1)} P_k(x). \tag{3.14}$$

Let us denote

$$b_{n-1,k}^{(1)} := b_k[P_{n-1}(\cdot; 1)] = h_k a_{n-1,k}^{(1)}. \tag{3.15}$$

Theorem 3.3. *The coefficients $b_{n-1,k}^{(1)}$ satisfy the second-order recurrence relation*

$$\mathcal{M}_2^{(1)} b_{n-1,k}^{(1)} = 0 \quad (1 \leq k \leq n-1), \tag{3.16}$$

where

$$\mathcal{M}_2^{(1)} := \mathcal{D}(\mu_k \mathcal{F}) + 2\lambda_k[\sigma'(\mathcal{X}) - \tau(\mathcal{X})], \tag{3.17}$$

whereas $\mu_k := \lambda_n - \lambda_k - \sigma'' + \tau'$.

Proof. By virtue of Theorem 3.1, we have

$$b_k[\mathbb{M}_n^{(1)} f] = 0 \tag{3.18}$$

with $f = P_{n-1}(\cdot; 1)$. Writing the operator (3.5) in the form $\mathbb{N}_n = \mathbb{D}(\mathbb{U} + \lambda_n \mathbb{I})$, we obtain — in view of (2.7) and (2.8) — the identity

$$\mathcal{D}b_k[\mathbb{M}_n^{(1)} f] = \mathcal{D}b_k[\mathbb{N}_n \mathbb{L}_n^* f] = (\lambda_n - \lambda_k) \mathcal{D}b_k[\mathbb{L}_n^* f]. \tag{3.19}$$

Similarly, writing the operator (3.4) in the form $\mathbb{L}_n^* = \mathbb{L}_n + 2\mathbb{D}([\sigma' - \tau] \mathbb{I}) + (\tau' - \sigma'') \mathbb{I}$, and using (2.9), (2.7), (2.10), we obtain

$$\mathcal{D}b_k[\mathbb{L}_n^* f] = \mathcal{M}_2^{(1)} b_k[f], \tag{3.20}$$

where $\mathcal{M}_2^{(1)}$ is the difference operator (3.17). This together with (3.18) and (3.19) implies the theorem. \square

Remark 3.4. It should be remarked that the result given in the above theorem can also be obtained using any of the differential equations (3.11)–(3.13). Indeed, (3.11) implies the identity $\mathcal{D}b_k[\mathbb{L}_n^* f] = \omega \mathcal{D}b_k[\mathbb{D}P_n]$ with $f = P_{n-1}(\cdot; 1)$, which by (3.20) and (2.7) reduces to $\mathcal{M}_2^{(1)} b_k[f] = \lambda_k \omega b_k[P_n]$. Now, it remains to observe that $b_k[P_n] = h_n \delta_{kn}$.

As for using Eqs. (3.12) and (3.13), it suffices to observe that

$$\begin{aligned} b_k[\mathbb{U} \mathbb{L}_n^* f] &= -\mathcal{D}b_k[\mathbb{L}_n^* f] = -\mathcal{M}_2^{(1)} b_k[f], \\ b_k[\mathbb{T}_n^{(1)} f] &= b_k[\mathbb{U} \mathbb{M}_n^{(1)} f] = -\mathcal{D}b_k[\mathbb{M}_n^{(1)} f] = (\lambda_k - \lambda_n) \mathcal{M}_2^{(1)} b_k[f]. \end{aligned}$$

Corollary 3.5. *The connection coefficients $a_{n-1,k}^{(1)}$ obey the second-order recurrence relation*

$$\mathcal{L}_2^{(1)} a_{n-1,k}^{(1)} \equiv B_0(k) a_{n-1,k-1}^{(1)} + B_1(k) a_{n-1,k}^{(1)} + B_2(k) a_{n-1,k+1}^{(1)} = 0 \quad (1 \leq k \leq n-1), \tag{3.21}$$

with the initial conditions

$$a_{n-1,n-1}^{(1)} = \frac{\xi_2(0)}{\xi_2(n-1)}, \quad a_{n-1,n}^{(1)} = 0, \tag{3.22}$$

where

$$\begin{aligned} B_i(k) &:= h_{k+i-1} \{d_i(k) \mu_{k+i-1} + 2\lambda_k \xi_i(k) (\sigma'' - \tau') + 2\delta_{i1} \lambda_k [\sigma'(0) - \tau(0)]\} \\ &(i = 0, 1, 2). \end{aligned} \tag{3.23}$$

Proof. Substituting $b_{n-1,k}^{(1)} = h_k a_{n-1,k}^{(1)}$ into (3.16), we obtain (3.21) with $\mathcal{L}_2^{(1)} := \mathcal{M}_2^{(1)}(h_k \mathcal{T})$. Formula (3.23) follows by using explicit form of the difference operators \mathcal{D} and \mathcal{X} .

Initial conditions (3.22) are obtained by equating the leading coefficients of the polynomials on both sides of (3.14). These coefficients can be deduced from (3.1) and (1.2). \square

4. Associated polynomials of arbitrary order

The associated polynomials $\{P_k(x; c)\}$ of order c ($c \in \mathbb{N}$) are defined recursively by the formula (1.7).

Let $\hat{P}_k := \pi_k^{-1} P_k$, where π_k denotes the leading coefficient of P_k ($k = 0, 1, \dots$). The monic polynomials $\{\hat{P}_k\}$ obey the recurrence relation

$$\begin{aligned} \hat{P}_{k+1}(x) &= (x - \beta_k) \hat{P}_k(x) + \gamma_k \hat{P}_{k-1}(x) \\ (k = 0, 1, \dots; \hat{P}_{-1}(x) &\equiv 0, \hat{P}_0(x) \equiv 1), \end{aligned}$$

where β_k, γ_k can be expressed in terms of $\xi_0(k), \xi_1(k), \xi_2(k)$ (cf. (1.2)) and π_k . Let the corresponding associated polynomials be denoted by $\{\hat{P}_k(x; c)\}$ ($c \in \mathbb{N}$).

4.1. Differential equation

Let the first-degree polynomials $\{C_k\}$ and the constants $\{D_k\}$ be defined recursively by

$$C_0 := \tau - \sigma', \tag{4.1}$$

$$C_{k+1} := -C_k + 2 \frac{D_k}{\gamma_k} (x - \beta_k) \quad (k \geq 0), \tag{4.2}$$

$$D_{-1} := 0, \quad D_0 := \tau' - \frac{\sigma''}{2}, \tag{4.3}$$

$$D_{k+1} := -\sigma + \gamma_k \frac{D_{k-1}}{\gamma_{k-1}} + \frac{D_k}{\gamma_k} (x - \beta_k)^2 - C_k (x - \beta_k) \quad (k \geq 0). \tag{4.4}$$

Lemma 4.1 (Ronveaux [12] and Belmehdi and Ronveaux [3]). *The following differential relations hold:*

$$\mathbb{L}_n^{(c)} \hat{P}_n(x; c) = \kappa_c \mathbb{D} \hat{P}_{n-1}(x; c + 1), \quad \kappa_c := 2 \frac{\gamma_c}{\gamma_{c-1}} D_{c-1}, \tag{4.5}$$

$$\mathbb{L}_n^{*(c)} \hat{P}_{n-1}(x; c + 1) = \kappa_c^* \mathbb{D} \hat{P}_n(x; c), \quad \kappa_c^* := -2 \frac{D_c}{\gamma_c}, \tag{4.6}$$

where

$$\mathbb{L}_n^{(c)} := \sigma \mathbb{D}^2 + (C_c + \sigma') \mathbb{D} + (\lambda_n - n c \sigma'') \mathbb{I},$$

$$\mathbb{L}_n^{*(c)} := \sigma \mathbb{D}^2 + (\sigma' - C_c) \mathbb{D} + (\lambda_n^* - (n + 1) c \sigma'') \mathbb{I}$$

with $\lambda_n^* := \lambda_n + \sigma'' - \tau'$.

Lemma 4.2 (Ronveaux [12] and Belmehdi and Ronveaux [3]). For $n \in \mathbb{N}$ and $c = 0, 1, \dots$, the following fourth-order differential equations hold:

$$\mathbb{M}_n^{*(c)} P_n(x; c) = 0, \quad (4.7)$$

$$\mathbb{M}_n^{(c+1)} P_{n-1}(x; c+1) = 0, \quad (4.8)$$

where

$$\mathbb{M}_n^{*(c)} := \mathbb{N}_n^{*(c)} \mathbb{L}_n^{(c)} - \kappa_c \kappa_c^* \mathbb{D}^2,$$

$$\mathbb{M}_n^{(c+1)} := \mathbb{N}_n^{(c)} \mathbb{L}_n^{*(c)} - \kappa_c \kappa_c^* \mathbb{D}^2.$$

Here $\mathbb{N}_n^{(c)}$ and $\mathbb{N}_n^{*(c)}$ are the following differential operators:

$$\mathbb{N}_n^{(c)} := \sigma \mathbb{D}^2 + (C_c + 2\sigma') \mathbb{D} + (\lambda_n + (1 - nc)\sigma'' + C'_c) \mathbb{I},$$

$$\mathbb{N}_n^{*(c)} := \sigma \mathbb{D}^2 + (2\sigma' - C_c) \mathbb{D} + (\lambda_n^* + (1 - (n+1)c)\sigma'' - C'_c) \mathbb{I}.$$

Proof. Obviously, it suffices to show that the Eqs. (4.7) and (4.8) hold in the monic polynomials case.

It can be checked that

$$\mathbb{N}_n^{(c)} \mathbb{D} = \mathbb{D} \mathbb{L}_n^{(c)}, \quad \mathbb{N}_n^{*(c)} \mathbb{D} = \mathbb{D} \mathbb{L}_n^{*(c)} \quad (c = 0, 1, \dots). \quad (4.9)$$

Using Lemma 4.1 and (4.9), we obtain

$$\mathbb{N}_n^{*(c)} \mathbb{L}_n^{(c)} \hat{P}_n(x; c) = \kappa_c \mathbb{N}_n^{*(c)} \mathbb{D} \hat{P}_{n-1}(x; c+1) = \kappa_c \mathbb{D} \mathbb{L}_n^{*(c)} \hat{P}_{n-1}(x; c+1) = \kappa_c \kappa_c^* \mathbb{D}^2 \hat{P}_n(x; c);$$

hence, Eq. (4.7). Similarly, we have

$$\mathbb{N}_n^{(c)} \mathbb{L}_n^{*(c)} \hat{P}_{n-1}(x; c+1) = \kappa_c^* \mathbb{N}_n^{(c)} \mathbb{D} \hat{P}_n(x; c) = \kappa_c^* \mathbb{D} \mathbb{L}_n^{(c)} \hat{P}_n(x; c) = \kappa_c \kappa_c^* \mathbb{D}^2 \hat{P}_{n-1}(x; c+1),$$

and Eq. (4.8) follows. \square

We prove the following.

Theorem 4.3. The differential operator $\mathbb{M}_n^{(c)}$ can be written in the form

$$\mathbb{M}_n^{(c)} = \mathbb{M}_n^{(1)} + \mathcal{G}_n^{(c)} \mathbb{Q}_n, \quad (4.10)$$

where

$$\mathcal{G}_n^{(c)} := (1 - c)[(n + c - 2)\sigma'' + 2\tau'], \quad (4.11)$$

$$\mathbb{Q}_n := 2\sigma \mathbb{D}^2 + 3\sigma' \mathbb{D} - (n^2 - 1)\sigma'' \mathbb{I}. \quad (4.12)$$

Proof. Notice that Eqs. (4.7) and (4.8) are equivalent, so that $\mathbb{M}_n^{(c)} = \mathbb{M}_{n-1}^{*(c)}$. Thus, we must have

$$\mathbb{M}_n^{(c+1)} - \mathbb{M}_n^{(c)} = \mathbb{N}_n^{(c)} \mathbb{L}_n^{*(c)} - \mathbb{N}_{n-1}^{*(c)} \mathbb{L}_{n-1}^{(c)}. \quad (4.13)$$

A simple algebra shows that the right-hand side of the above equation can be written as

$$-(n\sigma'' + 2C'_c)[2\sigma \mathbb{D}^2 + 3\sigma' \mathbb{D} - (n^2 - 1)\sigma'' \mathbb{I}].$$

It can be deduced from (4.1)–(4.4) that $C'_c = (c - 1)\sigma'' + \tau'$ (cf. [12]). Thus, using the notation of (4.11) and (4.12), we obtain

$$\mathbb{M}_n^{(c+1)} - \mathbb{M}_n^{(c)} = \varphi_n^{(c)} \mathbb{Q}_n,$$

where $\varphi_n^{(c)} := -[(n + 2c - 2)\sigma'' + 2\tau']$, and

$$\mathbb{M}_n^{(c)} - \mathbb{M}_n^{(1)} = \left(\sum_{i=1}^{c-1} \varphi_n^{(i)} \right) \mathbb{Q}_n = \mathcal{G}_n^{(c)} \mathbb{Q}_n. \quad \square$$

Remark 4.4. In [18], a program written in MATHEMATICA was used to obtain the coefficients of Eq. (4.7). However, the form (4.10) of the operator $\mathbb{M}_n^{(c)}$ remained unnoticed.

Remark 4.5. An alternative proof of the Theorem 4.3 is given in the Appendix.

4.2. Recurrence relation for the connection coefficients

We are going to construct a recurrence relation for the Fourier coefficients $a_k[P_{n-1}(\cdot; c)]$, i.e., the connection coefficients $\{a_{n-1,k}^{(c)}\}$ in

$$P_{n-1}(x; c) = \sum_{k=0}^{n-1} a_{n-1,k}^{(c)} P_k(x). \tag{4.14}$$

Let us denote

$$b_{n-1,k}^{(c)} := b_k[P_{n-1}(\cdot; c)] = h_k a_{n-1,k}^{(c)}. \tag{4.15}$$

Theorem 4.6. *The coefficients $b_{n-1,k}^{(c)}$ obey the second-order recurrence relation*

$$\mathcal{M}_2^{(c)} b_{n-1,k}^{(c)} = 0 \quad (1 \leq k \leq n - 1), \tag{4.16}$$

where

$$\mathcal{M}_2^{(c)} := (\lambda_n - \lambda_k) \mathcal{M}_2^{(1)} + \mathcal{G}_n^{(c)} \mathcal{N}_2, \tag{4.17}$$

where in turn

$$\mathcal{M}_2^{(c)} := \mathcal{D}(\mu_k \mathcal{F}) + 2\lambda_k(\sigma' - \tau)(\mathcal{X}),$$

$$\mathcal{N}_2 := \mathcal{D}(\nu_k \mathcal{F}) + \lambda_k(3\sigma' - 2\tau)(\mathcal{X}),$$

and $\mu_k := \lambda_n - \lambda_k - \sigma'' + \tau'$, $\nu_k := 2\tau' - 2\lambda_k - (n^2 + 2)\sigma''$. Here $\mathcal{G}_n^{(c)}$ is the constant given by (4.11).

Proof. We will show that

$$\mathcal{D}b_k[\mathbb{M}_n^{(c)} f] = \mathcal{M}_2^{(c)} b_k[f]. \tag{4.18}$$

Recall the identity

$$\mathcal{D}b_k[\mathbb{M}_n^{(1)} f] = (\lambda_n - \lambda_k) \mathcal{M}_2^{(1)} b_k[f] \tag{4.19}$$

obtained in the proof of Theorem 3.3.

Writing the operator \mathbb{Q}_n (cf. (4.12)) in the form

$$\mathbb{Q}_n = 2\mathbb{L}_n + \mathbb{D}([3\sigma' - 2\tau]) + v_k,$$

we observe that

$$\mathcal{D}b_k[\mathbb{Q}_n f] = \mathcal{N}_2 b_k[f].$$

This together with (4.19), in view of the obvious equation

$$\mathcal{D}b_k[\mathbb{M}_n^{(c)} f] = \mathcal{D}b_k[\mathbb{M}_n^{(1)} f] + \mathcal{G}_n^{(c)} \mathcal{D}b_k[\mathbb{Q}_n f],$$

implies (4.18). By virtue of Theorem 4.3, $f = P_{n-1}(\cdot; c)$ satisfies the identity $\mathcal{D}b_k[\mathbb{M}_n^{(c)} f] = 0$ which by (4.18) can be written as $\mathcal{M}_2^{(c)} b_k[f] = 0$. \square

Proceeding as in the case of Corollary 3.5, we prove the following.

Corollary 4.7. *The connection coefficients $a_{n-1,k}^{(c)}$ satisfy the second-order recurrence relation*

$$\mathcal{L}_2^{(c)} a_{n-1,k}^{(c)} \equiv A_0(k) a_{n-1,k-1}^{(c)} + A_1(k) a_{n-1,k}^{(c)} + A_2(k) a_{n-1,k+1}^{(c)} = 0 \quad (1 \leq k \leq n-1),$$

with the initial conditions

$$a_{n-1,n-1}^{(c)} = \prod_{j=0}^{n-2} \frac{\xi_2(j)}{\xi_2(j+c)}, \quad a_{n-1,n}^{(c)} = 0,$$

where

$$A_i(k) := (\lambda_n - \lambda_k) B_i(k) + \mathcal{G}_n^{(c)} C_i(k) \quad (i = 0, 1, 2),$$

where in turn

$$B_i(k) := h_{k+i-1} \{d_i(k) \mu_{k+i-1} + 2\lambda_k \xi_i(k) (\sigma'' - \tau') + 2\delta_{i1} \lambda_k [\sigma'(0) - \tau(0)]\},$$

$$C_i(k) := h_{k+i-1} \{d_i(k) v_{k+i-1} + \lambda_k \xi_i(k) (3\sigma'' - 2\tau') + \delta_{i1} \lambda_k [3\sigma'(0) - 2\tau(0)]\}.$$

5. Applications

Now, we can consider separately the cases of the Jacobi, Hermite, Laguerre and Bessel polynomials. Substituting in Corollary 4.7 the pertinent expressions for σ , τ , \mathcal{X} , \mathcal{D} and h_k (see Tables 1 and 2), we obtain the results given below. The computer algebra system MAPLE [5] has been quite useful for detailed computations.

We employ the notation of [6] for the classical orthogonal polynomials. The Pochhammer symbol $(a)_m$ has the following meaning:

$$(a)_0 := 1, \quad (a)_m := a(a+1)\dots(a+m-1) \quad (m = 1, 2, \dots).$$

5.1. Bessel polynomials

The coefficients $a_{n-1,k}^{(c)}$ in

$$Y_{n-1}^\alpha(x; c) = \sum_{k=0}^{n-1} a_{n-1,k}^{(c)} Y_k^\alpha(x)$$

Table 1
Data for the Hermite and Bessel polynomials

	Hermite	Bessel
σ	1	x^2
τ	$-2x$	$(\alpha+2)x+2$
λ_k	$2k$	$-k(k+\alpha+1)$
\mathcal{X}	$k\mathcal{E}^{-1} + \frac{1}{2}\mathcal{E}$	$-2\omega_k^{-1}\{k(2k+\alpha+2)\mathcal{E}^{-1} + \alpha(2k+\alpha+1)\mathcal{T} - (k+\alpha+1)(2k+\alpha)\mathcal{E}\}$
\mathcal{D}	$2k\mathcal{E}^{-1}$	$-2\lambda_k\omega_k^{-1}\{(2k+\alpha+2)\mathcal{E}^{-1} - 2(2k+\alpha+1)\mathcal{T} + (2k+\alpha)\mathcal{E}\}$
h_k	$\sqrt{\pi}2^k k!$	$(-1)^{k+1} \frac{k!}{(2k+\alpha+1)(\alpha+1)_k}$

Note: $\omega_k := (2k+\alpha)_3$.

Table 2
Data for the Jacobi and Laguerre polynomials

	Jacobi	Laguerre
σ	$x^2 - 1$	x
τ	$(\gamma+1)x + \delta$	$1 + \alpha - x$
λ_k	$-k(k+\gamma)$	k
\mathcal{X}	$\omega_k^{-1}\{2(k+\alpha)(k+\beta)(2k+\gamma+1)\mathcal{E}^{-1} - \delta(\gamma-1)(2k+\gamma)\mathcal{T} + 2(k+1)(k+\gamma)(2k+\gamma-1)\mathcal{E}\}$	$-(k+\alpha)\mathcal{E}^{-1} + (2k+\alpha+1)\mathcal{T} - (k+1)\mathcal{E}$
\mathcal{D}	$-2(k+\gamma)\omega_k^{-1}\{(k+\alpha)(k+\beta) \times (2k+\gamma+1)\mathcal{E}^{-1} + \delta k(2k+\gamma)\mathcal{T} - (k)_2(2k+\gamma-1)\mathcal{E}\}$	$-(k+\alpha)\mathcal{E}^{-1} + k\mathcal{T}$
h_k	$2^\gamma \frac{\Gamma(k+\alpha+1)\Gamma(k+\beta+1)}{(2k+\gamma)k!\Gamma(k+\gamma)}$	$\frac{\Gamma(1+\alpha+k)}{k!}$

Note: $\gamma := \alpha + \beta + 1$, $\delta := \alpha - \beta$, $\omega_k := (2k + \gamma - 1)_3$.

obey the recurrence relation

$$A_0(k)a_{n-1,k-1}^{(c)} + A_1(k)a_{n-1,k}^{(c)} + A_2(k)a_{n-1,k+1}^{(c)} = 0,$$

where

$$A_0(k) = (k + \alpha)_2(2k + \alpha + 2)_2[k^2 - (n + 2c + \alpha - 1)^2](k^2 - n^2),$$

$$A_1(k) = -k(k + \alpha + 1)(2k + \alpha - 1)(2k + \alpha + 3)$$

$$\times \{(k + \alpha + 1 + n)(k - n)[n(n + \alpha + 1) + \alpha + 3k(k + \alpha + 1)] - 2(c - 1)(n + c + \alpha)[2k(k + \alpha + 1) + 2n^2 + \alpha]\},$$

$$A_2(k) = (k)_2(2k + \alpha - 1)_2[(k + \alpha + 1)^2 - n^2][(k + \alpha + 1)^2 - (n + 2c + \alpha - 1)^2],$$

with the initial conditions

$$a_{n-1, n-1}^{(c)} = \frac{(\alpha + 1)_{n-1} (c + \frac{1}{2}\alpha + \frac{1}{2})_{n-1} (c + \frac{1}{2}\alpha + 1)_{n-1}}{(\frac{1}{2}\alpha + \frac{1}{2})_{n-1} (\frac{1}{2}\alpha + 1)_{n-1} (c + \alpha + 1)_{n-1}}, \quad a_{n-1, n}^{(c)} = 0.$$

The above result seems to be new. It should be compared with the one given in [14], where the special case $c = 1$ is treated; a *fourth-order* recurrence relation for $a_{n-1, k}^{(1)}$ is obtained using MATHEMATICA, under the assumption that both Y_k^α and $Y_{n-1}^\alpha(\cdot; 1)$ are monic.

5.2. Laguerre polynomials

The coefficients $a_{n-1, k}^{(c)}$ in

$$L_{n-1}^\alpha(x; c) = \sum_{k=0}^{n-1} a_{n-1, k}^{(c)} L_k^\alpha(x)$$

obey the recurrence relation

$$(k^2 - n^2)a_{n-1, k-1}^{(c)} - [(k-n)(n+3k+1) + 2(1-c)(2k+1)]a_{n-1, k}^{(c)} + 2(k-n-2c+2)(k+\alpha+1)a_{n-1, k+1}^{(c)} = 0, \quad (5.1)$$

with the initial conditions

$$a_{n-1, n-1}^{(c)} = \frac{(n-1)!}{(c+1)_{n-1}}, \quad a_{n-1, n}^{(c)} = 0. \quad (5.2)$$

This result agrees with the explicit formula for $a_{n-1, k}^{(1)}$ given in [10]. In [14], a *third-order* recurrence relation for $a_{n-1, k}^{(1)}$ is obtained using MATHEMATICA, under the assumption that both L_k^α and $L_{n-1}^\alpha(\cdot; 1)$ are monic.

Notice that in case $\alpha = \frac{1}{2}$, Eq (5.1) implies the existence of a *first-order* recurrence for $a_{n-1, k}^{(c)}$. Indeed, (5.1) can be written in this case as

$$(\mathcal{E}^{-1} - \mathcal{F})\mathcal{Q}a_{n-1, k}^{(c)} = 0,$$

where

$$\mathcal{Q} := [(k+1)^2 - n^2]\mathcal{F} - (2k+3)(k-n-2c+2)\mathcal{E}.$$

It can be seen that the equation $\mathcal{Q}a_{n-1, k}^{(c)} = 0$ holds. Using the first condition of (5.2), we obtain the formula

$$L_{n-1}^{1/2}(x; c) = \frac{(n-1)!}{(c+1)_{n-1}} \sum_{k=0}^{n-1} \frac{(\frac{1}{2}-n)_k (2c)_k}{k!(1-2n)_k} L_{n-1-k}^{1/2}(x).$$

5.3. Hermite polynomials

The coefficients $a_{n-1, k}^{(c)}$ in

$$H_{n-1}(x; c) = \sum_{k=0}^{n-1} a_{n-1, k}^{(c)} H_k(x)$$

obey the recurrence relation

$$(k^2 - n^2)a_{n-1,k-1}^{(c)} + 4(k)_2(k - n - 2c - 2)a_{n-1,k+1}^{(c)} = 0,$$

with initial conditions

$$a_{n-1,n-1}^{(c)} = 1, \quad a_{n-1,n}^{(c)} = 0.$$

This together with the symmetry property $H_k(-x; c) = (-1)^k H_k(x; c)$ ($k \geq 0$; $c \geq 0$) yields $a_{n-1,n-2k}^{(c)} = 0$ ($k = 1, 2, \dots, \lfloor n/2 \rfloor$), and

$$a_{n-1,n-2k-1}^{(c)} = (-2)^k \frac{(c)_k(n-k-1)!}{k!(n-2k-1)!} \quad (k = 0, 1, \dots, \lfloor \frac{1}{2}(n-1) \rfloor).$$

This result was given in [2].

5.4. Jacobi polynomials

The coefficients $a_{n-1,k}^{(c)}$ in

$$P_{n-1}^{(\alpha,\beta)}(x; c) = \sum_{k=0}^{n-1} a_{n-1,k}^{(c)} P_k^{(\alpha,\beta)}(x)$$

obey the recurrence relation

$$A_0(k)a_{n-1,k-1}^{(c)} + A_1(k)a_{n-1,k}^{(c)} + A_2(k)a_{n-1,k+1}^{(c)} = 0, \quad (5.3)$$

where

$$A_0(k) = (k + \gamma - 1)_2(2k + \gamma + 1)_2(k^2 - n^2)[k^2 - (n + \gamma + 2c - 2)],$$

$$A_1(k) = (\beta - \alpha)(k + \gamma)[(2k + \gamma)^2 - 4] \\ \times \{(k - n)(k + n + \gamma)[(n + 1)(n + \gamma - 1) + 3k(k + \gamma)] \\ - 2(c - 1)(n + \gamma - 1)[2k(k + \gamma) + 2n^2 + \gamma - 1]\},$$

$$A_2(k) = -(k + \alpha + 1)(k + \beta + 1)(2k + \gamma - 2)_2 \\ \times [(k + \gamma)^2 - n^2][(k + \gamma)^2 - (n + \gamma + 2c - 2)^2],$$

with initial conditions

$$a_{n-1,n-1}^{(c)} = \frac{(n-1)!(\gamma)_{n-1}(c + \frac{1}{2}\gamma)_{n-1}(c + \frac{1}{2}\gamma + \frac{1}{2})_{n-1}}{(\frac{1}{2}\gamma)_{n-1}(\frac{1}{2}\gamma + \frac{1}{2})_{n-1}(c+1)_{n-1}(c+\gamma)_{n-1}}, \quad a_{n-1,n}^{(c)} = 0,$$

where $\gamma := \alpha + \beta + 1$. This result is in agreement with the one obtained by the author in [8] for $c = 1$, and in [9] — for arbitrary positive $c \in \mathbb{R}$. For $\alpha = \beta$ the middle term in (5.3) vanishes, hence this equation is in fact of the first order, which yields explicit formulae for $a_{n-1,2k}^{(c)}$ and $a_{n-1,2k-1}^{(c)}$. Defining the associated Gegenbauer polynomials by

$$C_k^v(x; c) := \frac{(2v+c)_k}{(c+v+\frac{1}{2})_k} P_k^{(v-1/2, v-1/2)}(x; c) \quad (k \geq 0; v > -\frac{1}{2}; c \geq 0),$$

we obtain the formula, already given in [9]:

$$C_{n-1}^v(x; c) = \frac{(n-1)!(v+c)_{n-1}}{(v)_n(c+1)_{n-1}} \sum_{k=0}^{\lfloor (n-1)/2 \rfloor} g_{n-1,k}^{(c)} C_{n-2k-1}^v(x),$$

where

$$g_{n-1,k}^{(c)} := \frac{(n+v-2k-1)(1-v)_k(1-n-v)_k(c)_k(2-n-2v-2c)_k}{k!(1-n)_k(v+c)_k(2-n-v-c)_k}$$

$$(k = 0, 1, \dots, \lfloor \frac{1}{2}(n-1) \rfloor).$$

Appendix. An alternative proof of Theorem 4.3

Let us define F_k, G_k and H_k ($k \geq 0$) by

$$F_k := \frac{1}{2}(C'_{n+k} + C'_k) - \sum_{j=k}^{n+k-1} \frac{D_j}{\gamma_j}, \tag{A.1}$$

$$G_k := 4 \frac{D_{k-1}D_k}{\gamma_{k-1}} - C_k^2, \tag{A.2}$$

$$H_k := C'_k C_k. \tag{A.3}$$

It has been shown in [3] that the differential equation (4.7) can be written in the form

$$\sum_{i=0}^4 p_i(x; c) \mathbb{D}^i P_{n-1}(x; c) = 0,$$

where

$$p_4(\cdot; c) = \sigma^2, \tag{A.4}$$

$$p_3(\cdot; c) = 5\sigma\sigma', \tag{A.5}$$

$$p_2(\cdot; c) = 2\sigma(F_c + 2\sigma'') + 4\sigma^2 + G_c, \tag{A.6}$$

$$p_1(\cdot; c) = 3\sigma'(F_c + \sigma'') - 3H_c, \tag{A.7}$$

$$p_0(\cdot; c) = F_c(F_c + \sigma'' - 2C'_c). \tag{A.8}$$

We will show that these formulae can be simplified to the form given in the theorem. We start from an observation made in [12]. By differentiating formulae (4.2) (once) and (4.4) (twice), we obtain

$$C'_{k+1} + C'_k = 2 \frac{D_k}{\gamma_k}, \tag{A.9}$$

$$C_k = \left(2 \frac{D_k}{\gamma_k} - C'_k \right) (x - \beta_k) - \sigma', \tag{A.10}$$

$$2C'_k = 2 \frac{D_k}{\gamma_k} - \sigma'', \tag{A.11}$$

hence — in view of (4.1) — the formulae

$$C'_k = (k - 1)\sigma'' + \tau', \quad (\text{A.12})$$

$$\frac{D_k}{\gamma_k} = \frac{1}{2}(2k - 1)\sigma'' + \tau' \quad (\text{A.13})$$

and

$$C_k = (k\sigma'' + \tau')(x - \beta_k) - \sigma'. \quad (\text{A.14})$$

Now, we want to express the binom $x - \beta_k$ in terms of σ , τ and their derivatives. Polynomial $\hat{P}_1(x) = x - \beta_0$ satisfies (1.4) with $n = 1$, hence $x - \beta_0 = -\tau/\lambda_1 = \tau/\tau'$. Equating the expressions for C_{k+1} , implied by (4.2), (A.10) and (A.14), we obtain

$$[(k - 1)\sigma'' + \tau'](x - \beta_k) + \sigma' = [(k + 1)\sigma'' + \tau'](x - \beta_{k+1}) - \sigma'. \quad (\text{A.15})$$

Thus, we have

$$x - \beta_k = \frac{\tau(\tau' - \sigma'') + \sigma'k[(k - 1)\sigma'' + 2\tau']}{[(k - 1)\sigma'' + \tau'][k\sigma'' + \tau']} \quad (k \geq 0). \quad (\text{A.16})$$

Substituting this into (A.14) and using the notation (1.5), we get

$$C_k = \frac{\tau(\tau' - \sigma'') - 2\sigma'\lambda_k}{(k - 1)\sigma'' + \tau'} - \sigma'. \quad (\text{A.17})$$

It is easy now to obtain the formulae

$$F_k = -\frac{1}{2}(n - 1)[(n + 2k - 2)\sigma'' + 2\tau'], \quad (\text{A.18})$$

$$H_k = \tau(\tau' - \sigma'') - \sigma'[(k - 1)\sigma'' + \tau' + 2\lambda_k]. \quad (\text{A.19})$$

The only lacking expression for G_k may be obtained using the following equation implied by (4.2) and (4.4):

$$G_{k+1} - G_k = -4\sigma \frac{D_k}{\gamma_k};$$

see [3, Eq. (9)]. As $G_0 = -C_0^2 = -(\tau - \sigma')^2$, we have

$$G_k = -(\tau - \sigma')^2 - 2\sigma k[(k - 2)\sigma'' + 2\tau'] \quad (k \geq 0). \quad (\text{A.20})$$

Eqs (A.4)–(A.8), (A.18)–(A.20) and Lemma 3.1 imply

$$p_4(\cdot; c) = p_4(\cdot; 1),$$

$$p_3(\cdot; c) = p_3(\cdot; 1),$$

$$p_2(\cdot; c) = p_2(\cdot; 1) + 2\sigma \mathcal{G}_n^{(c)},$$

$$p_1(\cdot; c) = p_1(\cdot; 1) + 3\sigma' \mathcal{G}_n^{(c)},$$

$$p_0(\cdot; c) = p_0(\cdot; 1) - (n^2 - 1)\sigma'' \mathcal{G}_n^{(c)},$$

$\mathcal{G}_n^{(e)}$ being given by (4.11). This — in view of the form (4.12) of the operator \mathbb{Q}_n — completes the proof. \square

Remark A.1. The formula

$$\gamma_{k-1} = \left\{ \frac{D_k D_{k-1}}{\gamma_k \gamma_{k-1}} \right\}^{-1} (G_k + C_k^2)$$

can be obtained using (A.2). Making use of (A.20), (A.17) and (A.13), we arrive at the formula

$$\gamma_k = \frac{k(k+1)}{\lambda_{k-1} \lambda_{k+1}} \left\{ \left[(k+1) \frac{2\sigma' \lambda_{k+1} - \tau(\tau' - \sigma'')}{(k+1)\tau + 2\lambda_{k+1}} - \sigma' \right]^2 - (\tau - \sigma')^2 - 4 \frac{k+1}{k} \lambda_k \right\},$$

which can be compared to the alternative formulae due to Magnus (see, e.g., [18]) and Yáñez et al. [16].

Acknowledgements

The author wishes to thank the referees for their valuable comments.

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