

# Contents

<i>Foreword</i>	<i>page xi</i>
<i>Preface</i>	<i>xvi</i>
<b>1 Preliminaries</b>	<b>1</b>
1.1 Hermitian Matrices and Quadratic Forms	1
1.2 Some Real and Complex Analysis	3
1.3 Some Special Functions	8
1.4 Summation Theorems and Transformations	12
<b>2 Orthogonal Polynomials</b>	<b>16</b>
2.1 Construction of Orthogonal Polynomials	16
2.2 Recurrence Relations	22
2.3 Numerator Polynomials	26
2.4 Quadrature Formulas	28
2.5 The Spectral Theorem	30
2.6 Continued Fractions	35
2.7 Modifications of Measures: Christoffel and Uvarov	37
2.8 Modifications of Measures: Toda	41
2.9 Modification by Adding Finite Discrete Parts	43
2.10 Modifications of Recursion Coefficients	45
2.11 Dual Systems	47
<b>3 Differential Equations, Discriminants and Electrostatics</b>	<b>52</b>
3.1 Preliminaries	52
3.2 Differential Equations	53
3.3 Applications	63
3.4 Discriminants	67
3.5 An Electrostatic Equilibrium Problem	70
3.6 Functions of the Second Kind	73
3.7 Lie Algebras	76
<b>4 Jacobi Polynomials</b>	<b>80</b>
4.1 Orthogonality	80
4.2 Differential and Recursion Formulas	82
4.3 Generating Functions	88
4.4 Functions of the Second Kind	93

4.5	Ultraspherical Polynomials	94
4.6	Laguerre and Hermite Polynomials	98
4.7	Multilinear Generating Functions	106
4.8	Asymptotics and Expansions	114
4.9	Relative Extrema of Classical Polynomials	120
4.10	The Bessel Polynomials	123
<b>5</b>	<b>Some Inverse Problems</b>	<b>133</b>
5.1	Ultraspherical Polynomials	133
5.2	Birth and Death Processes	136
5.3	The Hadamard Integral	141
5.4	Pollaczek Polynomials	147
5.5	A Generalization	151
5.6	Associated Laguerre and Hermite Polynomials	158
5.7	Associated Jacobi Polynomials	162
5.8	The $J$ -Matrix Method	168
5.9	The Meixner–Pollaczek Polynomials	171
<b>6</b>	<b>Discrete Orthogonal Polynomials</b>	<b>174</b>
6.1	Meixner Polynomials	174
6.2	Hahn, Dual Hahn, and Krawtchouk Polynomials	177
6.3	Difference Equations	186
6.4	Discrete Discriminants	190
6.5	Lommel Polynomials	194
6.6	An Inverse Operator	199
<b>7</b>	<b>Zeros and Inequalities</b>	<b>203</b>
7.1	A Theorem of Markov	203
7.2	Chain Sequences	205
7.3	The Hellmann–Feynman Theorem	211
7.4	Extreme Zeros of Orthogonal Polynomials	219
7.5	Concluding Remarks	221
<b>8</b>	<b>Polynomials Orthogonal on the Unit Circle</b>	<b>222</b>
8.1	Elementary Properties	222
8.2	Recurrence Relations	225
8.3	Differential Equations	231
8.4	Functional Equations and Zeros	240
8.5	Limit Theorems	245
8.6	Modifications of Measures	247
<b>9</b>	<b>Linearization, Connections and Integral Representations</b>	<b>254</b>
9.1	Connection Coefficients	256
9.2	The Ultraspherical Polynomials and Watson’s Theorem	262
9.3	Linearization and Power Series Coefficients	264
9.4	Linearization of Products and Enumeration	269
9.5	Representations for Jacobi Polynomials	274
9.6	Addition and Product Formulas	277
9.7	The Askey–Gasper Inequality	281

<b>10</b>	<b>The Sheffer Classification</b>	283
	10.1 Preliminaries	283
	10.2 Delta Operators	286
	10.3 Algebraic Theory	288
<b>11</b>	<b><math>q</math>-Series Preliminaries</b>	294
	11.1 Introduction	294
	11.2 Orthogonal Polynomials	294
	11.3 The Bootstrap Method	295
	11.4 $q$ -Differences	297
<b>12</b>	<b><math>q</math>-Summation Theorems</b>	300
	12.1 Basic Definitions	300
	12.2 Expansion Theorems	303
	12.3 Bilateral Series	308
	12.4 Transformations	311
	12.5 Additional Transformations	314
	12.6 Theta Functions	316
<b>13</b>	<b>Some <math>q</math>-Orthogonal Polynomials</b>	319
	13.1 $q$ -Hermite Polynomials	320
	13.2 $q$ -Ultraspherical Polynomials	327
	13.3 Linearization and Connection Coefficients	331
	13.4 Asymptotics	335
	13.5 Application: The Rogers–Ramanujan Identities	336
	13.6 Related Orthogonal Polynomials	341
	13.7 Three Systems of $q$ -Orthogonal Polynomials	345
<b>14</b>	<b>Exponential and <math>q</math>-Bessel Functions</b>	352
	14.1 Definitions	352
	14.2 Generating Functions	357
	14.3 Addition Formulas	359
	14.4 $q$ -Analogues of Lommel and Bessel Polynomials	360
	14.5 A Class of Orthogonal Functions	364
	14.6 An Operator Calculus	366
	14.7 Polynomials of $q$ -Binomial Type	372
	14.8 Another $q$ -Umbral Calculus	376
<b>15</b>	<b>The Askey–Wilson Polynomials</b>	378
	15.1 The Al-Salam–Chihara Polynomials	378
	15.2 The Askey–Wilson Polynomials	382
	15.3 Remarks	387
	15.4 Asymptotics	389
	15.5 Continuous $q$ -Jacobi Polynomials and Discriminants	391
	15.6 $q$ -Racah Polynomials	396
	15.7 $q$ -Integral Representations	400
	15.8 Linear and Multilinear Generating Functions	405
	15.9 Associated $q$ -Ultraspherical Polynomials	411
	15.10 Two Systems of Orthogonal Polynomials	416

<b>16</b>	<b>The Askey–Wilson Operators</b>	426
16.1	Basic Results	426
16.2	A $q$ -Sturm–Liouville Operator	433
16.3	The Askey–Wilson Polynomials	437
16.4	Connection Coefficients	443
16.5	Bethe Ansatz Equations of XXZ Model	446
<b>17</b>	<b><math>q</math>-Hermite Polynomials on the Unit Circle</b>	455
17.1	The Rogers–Szegő Polynomials	455
17.2	Generalizations	460
17.3	$q$ -Difference Equations	464
<b>18</b>	<b>Discrete <math>q</math>-Orthogonal Polynomials</b>	469
18.1	Discrete Sturm–Liouville Problems	469
18.2	The Al-Salam–Carlitz Polynomials	470
18.3	The Al-Salam–Carlitz Moment Problem	476
18.4	$q$ -Jacobi Polynomials	477
18.5	$q$ -Hahn Polynomials	484
18.6	$q$ -Differences and Quantized Discriminants	486
18.7	A Family of Biorthogonal Rational Functions	488
<b>19</b>	<b>Fractional and <math>q</math>-Fractional Calculus</b>	491
19.1	The Riemann–Liouville Operators	491
19.2	Bilinear Formulas	495
19.3	Examples	496
19.4	$q$ -Fractional Calculus	501
19.5	Some Integral Operators	504
<b>20</b>	<b>Polynomial Solutions to Functional Equations</b>	509
20.1	Bochner’s Theorem	509
20.2	Difference and $q$ -Difference Equations	514
20.3	Equations in the Askey–Wilson Operators	516
20.4	Leonard Pairs and the $q$ -Racah Polynomials	518
20.5	Characterization Theorems	525
<b>21</b>	<b>Some Indeterminate Moment Problems</b>	530
21.1	The Hamburger Moment Problem	530
21.2	A System of Orthogonal Polynomials	534
21.3	Generating Functions	537
21.4	The Nevanlinna Matrix	542
21.5	Some Orthogonality Measures	544
21.6	Ladder Operators	547
21.7	Zeros	550
21.8	The $q$ -Laguerre Moment Problem	553
21.9	Other Indeterminate Moment Problems	563
21.10	Some Biorthogonal Rational Functions	572
<b>22</b>	<b>The Riemann–Hilbert Problem for Orthogonal Polynomials</b>	578
22.1	The Cauchy Transform	578

22.2	The Fokas–Its–Kitaev Boundary Value Problem	581
22.2.1	The three-term recurrence relation	584
22.3	Hermite Polynomials	586
22.3.1	A Differential Equation	586
22.4	Laguerre Polynomials	589
22.4.1	Three-term recurrence relation	591
22.4.2	A differential equation	592
22.5	Jacobi Polynomials	596
22.5.1	Differential equation	597
22.6	Asymptotic Behavior	601
22.7	Discrete Orthogonal Polynomials	603
22.8	Exponential Weights	604
<b>23</b>	<b>Multiple Orthogonal Polynomials</b>	<b>607</b>
23.1	Type I and II Multiple Orthogonal Polynomials	608
23.1.1	Angelesco systems	610
23.1.2	AT systems	611
23.1.3	Biorthogonality	613
23.1.4	Recurrence relations	614
23.2	Hermite–Padé Approximation	621
23.3	Multiple Jacobi Polynomials	622
23.3.1	Jacobi–Angelesco polynomials	622
23.3.2	Jacobi–Piñeiro polynomials	626
23.4	Multiple Laguerre Polynomials	628
23.4.1	Multiple Laguerre polynomials of the first kind	628
23.4.2	Multiple Laguerre polynomials of the second kind	629
23.5	Multiple Hermite Polynomials	630
23.5.1	Random matrices with external source	631
23.6	Discrete Multiple Orthogonal Polynomials	632
23.6.1	Multiple Charlier polynomials	632
23.6.2	Multiple Meixner polynomials	632
23.6.3	Multiple Krawtchouk polynomials	634
23.6.4	Multiple Hahn polynomials	634
23.6.5	Multiple little $q$ -Jacobi polynomials	635
23.7	Modified Bessel Function Weights	636
23.7.1	Modified Bessel functions	637
23.8	The Riemann–Hilbert Problem for Multiple Orthogonal Polynomials	639
23.8.1	Recurrence relation	644
23.8.2	Differential equation for multiple Hermite polynomials	645
<b>24</b>	<b>Research Problems</b>	<b>648</b>
24.1	Multiple Orthogonal Polynomials	648
24.2	A Class of Orthogonal Functions	649
24.3	Positivity	649
24.4	Asymptotics and Moment Problems	650

24.5	Functional Equations and Lie Algebras	652
24.6	Rogers–Ramanujan Identities	653
24.7	Characterization Theorems	654
24.8	Special Systems of Orthogonal Polynomials	658
24.9	Zeros of Orthogonal Polynomials	661
	<i>Bibliography</i>	663
	<i>Index</i>	699
	<i>Author index</i>	705