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## $q$-CHEBYSHEV POLYNOMIALS AND THEIR $q$-CLASSICAL CHARACTERS


#### Abstract

In this work, we give some properties of the $q$-Chebyshev polynomials through the Stieltjes function associated with their regular forms (linear functional). Some connection formulas are highlighted. The integral representation of those forms are given.


Key words: $q$-difference equation, $H_{q}$-semiclassical polynomials, orthogonality measure
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1. Introduction. In this contribution, we introduce the monic orthogonal polynomial sequence (MOPS) of $q$-Chebyshev polynomials $\left\{\hat{T}_{n}(x, q)\right\}_{n \geqslant 0}$ of the first kind and $\left\{\hat{U}_{n}(x, q)\right\}_{n \geqslant 0}$ of the second kind, which are orthogonal with respect to the forms (linear functionals) $\mathcal{T}_{q}, \mathcal{U}_{q}$, respectively, through a $q$-difference functional equation similar to that satisfied by the classical Chebyshev forms $\mathcal{T}$ and $\mathcal{U}$ of the first/second kind, respectively [15]. In addition, we preserve the connection property $\mathcal{T}_{q}^{(1)}=\mathcal{U}_{q}$, where $\mathcal{T}_{q}^{(1)}$ is the first associated form of $\mathcal{T}_{q}$. Note that many authors have been interested in the $q$-extension of the Chebyshev polynomials and their properties [1], [4], [8]. The normalized sequences associated with those introduced in [1], [4], [8] are equal to $\left\{\hat{T}_{n}(x, q)\right\}_{n \geqslant 0}$ and $\left\{\hat{U}_{n}(x, q)\right\}_{n \geqslant 0}$, respectively, up to a dilation. Furthermore, those polynomials are a particular cases of big $q$-Jacobi polynomials [1], [9]. Our main aim is to study in detail these polynomials through their $q$-classical character. The second section is devoted to the preliminaries, some fundamental results useful in the sequel, to the introduction of the $\operatorname{MOPSs}\left\{\hat{T}_{n}(x, q)\right\}_{n \geqslant 0}$ and $\left\{\hat{U}_{n}(x, q)\right\}_{n \geqslant 0}$. In the third section, we obtain a connection formula between $\mathcal{T}_{q}$ and the shifted form $\mathcal{U}_{q}$, which is a $q$-extension of the formula given in [10]. As a consequence, we highlight certain formulas connecting
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the polynomials $\hat{T}_{n}(x, q)$ and $\hat{U}_{n}(x, q)$ for $n \geqslant 0$, which are $q$-extensions of the classical case [3], [16], [17]. In the fourth section, we give the integral representation of the form $\mathcal{T}_{q}$ using the connection formula given above. This has not been done previously in literature. In the last section, we give explicitly the Stieltjes functions of the $q$-Chebyshev form of the first and second kind.
2. Preliminaries and fundamental results. Let $\mathcal{P}$ be the vector space of polynomials with coefficients in $\mathbb{C}$, and let $\mathcal{P}^{\prime}$ be its dual. We denote by $\langle w, f\rangle$ the effect of $w \in \mathcal{P}^{\prime}$ on $f \in \mathcal{P}$. In particular, we denote by $(w)_{n}:=\left\langle w, x^{n}\right\rangle, n \geqslant 0$ the moments of $w$. Let us introduce some useful operations in $\mathcal{P}^{\prime}$. For any linear form $w$, any polynomial $g$ and any $a \in \mathbb{C}-\{0\}, c \in \mathbb{C}$, let $g w, w^{\prime}, h_{a} w,(x-c)^{-1} w, \delta_{c}$, and $H_{q} w$ be the forms (linear functionals) defined by duality

$$
\begin{aligned}
& \langle g w, f\rangle=\langle w, g f\rangle,\left\langle w^{\prime}, f\right\rangle=-\left\langle w, f^{\prime}\right\rangle,\left\langle h_{a} w, f\right\rangle:=\left\langle w, h_{a} f\right\rangle \\
& \left\langle(x-c)^{-1} w, f\right\rangle:=\left\langle w, \theta_{c} f\right\rangle,\left\langle\delta_{c}, f\right\rangle:=f(c),\left\langle H_{q} w, f\right\rangle=-\left\langle w, H_{q} f\right\rangle, f \in \mathcal{P},
\end{aligned}
$$

where

$$
\begin{aligned}
& \left(\theta_{c} f\right)(x)=\frac{f(x)-f(c)}{x-c},\left(h_{a} f\right)(x)=f(a x) \\
& H_{q}(f)(x)=\frac{f(q x)-f(x)}{(q-1) x}, x \neq 0, q \in \mathbb{C}-\left(\{0\} \cup \bigsqcup_{n \geqslant 0}\left\{z \in \mathbb{C}, z^{n}=1\right\}\right), \\
& H_{q}(f)(0)=f^{\prime}(0)
\end{aligned}
$$

We also define the right-multiplication of a form by a polynomial as

$$
(w f)(x):=\left\langle w, \frac{x f(x)-\xi f(\xi)}{x-\xi}\right\rangle, w \in \mathcal{P}^{\prime}, f \in \mathcal{P}
$$

The Stieltjes function of $w \in \mathcal{P}^{\prime}$ is defined by

$$
S(z, w)=-\sum_{n \geqslant 0} \frac{(w)_{n}}{z^{n+1}}
$$

A monic polynomial sequence (MPS) $\left\{P_{n}\right\}_{n \geqslant 0}$ is a sequence of monic polynomials $P_{n}, n \geqslant 0$, with $\operatorname{deg} P_{n}=n$. Let $\left\{w_{n}\right\}_{n \geqslant 0}$ be its dual sequence, defined by $\left\langle w_{n}, P_{m}\right\rangle=\delta_{n, m}, n, m \geqslant 0$. The MPS $\left\{P_{n}\right\}_{n \geqslant 0}$ is orthogonal (MOPS) with respect to $w \in \mathcal{P}^{\prime}$ if the following conditions hold: $\left\langle w, P_{m} P_{n}\right\rangle=r_{n} \delta_{n, m}, n, m \geqslant 0, r_{n} \neq 0, n \geqslant 0$. In this case, the form $w$
is said to be regular. The form $w$ is called normalized if $(w)_{0}=1$. In this paper, we suppose that all forms are normalized. Thus, $w=w_{0}$ and $\left\{P_{n}\right\}_{n \geqslant 0}$ satisfies the standard recurrence relation

$$
\left\{\begin{array}{l}
P_{0}(x)=1, P_{1}(x)=x-\beta_{0}  \tag{1}\\
P_{n+2}(x)=\left(x-\beta_{n+1}\right) P_{n+1}(x)-\gamma_{n+1} P_{n}(x), \gamma_{n+1} \neq 0, n \geqslant 0 .
\end{array}\right.
$$

The regular form $w_{0}$ is said to be symmetric if $\left(w_{0}\right)_{2 n+1}=0, n \geqslant 0$ or, equivalently, $\beta_{n}=0, n \geqslant 0$ in (1) [3], [11].

Let $\left\{\hat{P}_{n}\right\}_{n \geqslant 0}$ be the sequence defined by $\hat{P}_{n}(x)=a^{-n} P_{n}(a x), n \geqslant 0$, $a \neq 0$. It is a MOPS with respect to $\hat{w}_{0}=h_{a^{-1}} w_{0}$ fulfilling (1) with [10]

$$
\hat{\beta}_{n}=\frac{\beta_{n}}{a}, \hat{\gamma}_{n+1}=\frac{\gamma_{n+1}}{a^{2}}, n \geqslant 0
$$

Given a regular form $w$ and the corresponding MOPS $\left\{P_{n}\right\}_{n \geqslant 0}$ satisfying (1), we define the first associated sequence $\left\{P_{n}^{(1)}\right\}_{n \geqslant 0}$ by [11]

$$
P_{n}^{(1)}(x)=\left\langle w, \frac{P_{n+1}(x)-P_{n+1}(\xi)}{x-\xi}\right\rangle=\left(w \theta_{0} P_{n+1}\right)(x) .
$$

$\left\{P_{n}^{(1)}\right\}_{n \geqslant 0}$ is a MOPS with respect to $w^{(1)}$ satisfying (1) with [3], [11]

$$
\beta_{n}^{(1)}=\beta_{n+1}, \gamma_{n+1}^{(1)}=\gamma_{n+2}, n \geqslant 0 .
$$

The Chebyshev MOPS of the first kind (respectively, of the second kind), orthogonal with respect to $\mathcal{T}$ (respectively, $\mathcal{U}$ ) are defined by [3], [11], [12]

$$
\begin{aligned}
& \left\{\begin{array}{l}
\hat{T}_{0}(x)=1, \quad \hat{T}_{1}(x)=x, \\
\hat{T}_{n+2}(x)=x \hat{T}_{n+1}(x)-\gamma_{n+1}^{\mathcal{T}} \hat{T}_{n}(x), n \geqslant 0,
\end{array}\right. \\
& \left(\left(x^{2}-1\right) \mathcal{T}\right)^{\prime}-x \mathcal{T}=0, \\
& \gamma_{1}^{\mathcal{T}}=\frac{1}{2}, \gamma_{n+1}^{\mathcal{T}}=\frac{1}{4}, n \geqslant 1, \\
& \langle\mathcal{T}, f\rangle=\frac{1}{\pi} \int_{-1}^{+1} \frac{1}{\sqrt{1-x^{2}}} f(x) d x, f \in \mathcal{P} . \\
& \left\{\begin{array}{l}
\hat{U}_{0}(x)=1, \quad \hat{U}_{1}(x)=x, \\
\hat{U}_{n+2}(x)=x \hat{U}_{n+1}(x)-\gamma_{n+1}^{\mathcal{u}} \hat{U}_{n}(x), n \geqslant 0,
\end{array}\right.
\end{aligned}
$$

$$
\begin{gather*}
\gamma_{n+1}^{\mathcal{U}}=\frac{1}{4}, n \geqslant 0 \\
\left(\left(x^{2}-1\right) \mathcal{U}\right)^{\prime}-3 x \mathcal{U}=0 \\
\langle\mathcal{U}, f\rangle=\frac{2}{\pi} \int_{-1}^{+1} \sqrt{1-x^{2}} f(x) d x f \in \mathcal{P} . \tag{2}
\end{gather*}
$$

Let us recall some results:
Lemma 1. [7], [11] Let $w \in \mathcal{P}^{\prime}, f \in \mathcal{P}, a \in \mathbb{C}-\{0\}$. The following formulas hold:

$$
\begin{gather*}
H_{q}(f w)=\left(h_{q^{-1}} f\right) H_{q}(w)+q^{-1}\left(H_{q^{-1}} f\right) w,  \tag{3}\\
S(z, f w)=f(z) S(z, w)+\left(w \theta_{0} f\right)(z),  \tag{4}\\
h_{a}(f w)=\left(h_{a^{-1}} f\right)\left(h_{a} w\right) \tag{5}
\end{gather*}
$$

Definition 1. [7] $A$ form $w$ is called $H_{q}$-semiclassical, if it is regular and if there exist two polynomials $\phi$ and $\psi$ ( $\phi$ is monic), $\operatorname{deg} \phi=t \geqslant 0$, $\operatorname{deg} \psi=p \geqslant 1$, such that

$$
\begin{equation*}
H_{q}(\phi w)+\psi w=0, \tag{6}
\end{equation*}
$$

the corresponding orthogonal sequence $\left\{P_{n}\right\}_{n \geqslant 0}$ is called $H_{q}$-semiclassical.
Remark. When $\operatorname{deg} \phi \leqslant 2, \operatorname{deg} \psi=1, w$ is called $H_{q}$-classical form [6].
Lemma 2. [7] If $w$ is $H_{q}$-semiclassical, fulfilling the equation (6), the form $\tilde{w}=h_{a^{-1}} w, a \in \mathbb{C}-\{0\}$ is $H_{q^{-}}$-semiclassical and satisfies

$$
H_{q}(\tilde{\phi} \tilde{w})+\tilde{\psi} \tilde{w}=0
$$

with $\tilde{\phi}(x)=a^{-\operatorname{deg} \phi} \phi(a x), \tilde{\psi}(x)=a^{1-\operatorname{deg} \phi} \psi(a x)$.
The $H_{q}$-semiclassical character of a regular form can be described via the formal Stieltjes function, as follows.

Theorem 1. [7] Let $w$ be a regular form. The following statements are equivalent:
(a) $w$ is $H_{q}$-semiclassical form satisfying (6).
(b) The Stieltjes function $S(\cdot, w)$ satisfies the $q$-Riccati equation

$$
\left(h_{q^{-1}} \phi\right)(z) H_{q^{-1}}(S(z, w))=C(z) S(z, w)+D(z),
$$

where

$$
\begin{aligned}
C & =-\left(H_{q^{-1}} \phi\right)-q \psi \\
D & =-\left\{\left(H_{q^{-1}}\left(w \theta_{0} \phi\right)+q\left(w \theta_{0} \psi\right)\right\} .\right.
\end{aligned}
$$

We are going to use the following notations and results [5]:

$$
\begin{align*}
& (a, q)_{n}:=\left\{\begin{array}{l}
1, n=0 \\
\prod_{\nu=0}^{n-1}\left(1-a q^{\nu}\right), n \geqslant 1, a \in \mathbb{C} .
\end{array}\right. \\
& \lim _{q \rightarrow 1} \frac{\left(q^{a} z, q\right)_{\infty}}{(z, q)_{\infty}}=(1-z)^{-a},|z|<1, a \in \mathbb{R} . \tag{7}
\end{align*}
$$

Let $\left\{P_{n}(\alpha)\right\}_{n \geqslant 0}$ be the symmetric MOPS introduced in the situation (3.25) in [15] with $q$ is replaced by $q^{2}$

$$
\left\{\begin{array}{l}
\gamma_{n+1}(\alpha)=\frac{\left(q^{n+1}-1\right)\left(q^{n+1+2 \alpha}-1\right)}{\left(q^{2 n+2 \alpha+1}-1\right)\left(q^{2 n+2 \alpha+3}-1\right)} q^{n+2 \alpha+2}, n \geqslant 0  \tag{8}\\
H_{q}\left(\left(x^{2}-1\right) u(\alpha)\right)+\frac{1-q^{-2 \alpha-2}}{1-q} x u(\alpha)=0 .
\end{array}\right.
$$

If $\alpha=-\frac{1}{2}$, we denote $\mathcal{T}_{q}:=u\left(-\frac{1}{2}\right), \gamma_{n+1}^{\mathcal{T}_{q}}:=\gamma_{n+1}\left(-\frac{1}{2}\right), n \geqslant 0$; then

$$
\left\{\begin{array}{l}
\gamma_{1}^{\mathcal{T}_{q}}=\frac{q}{q+1}, \gamma_{n+1}^{\mathcal{T}_{q}}=\frac{q^{n+1}}{\left(q^{n}+1\right)\left(q^{n+1}+1\right)}, n \geqslant 1  \tag{9}\\
H_{q}\left(\left(x^{2}-1\right) \mathcal{T}_{q}\right)-q^{-1} x \mathcal{T}_{q}=0
\end{array}\right.
$$

Note that if $q \rightarrow 1$, we obtain the form $\mathcal{T}$ [3], [12]; then the form $\mathcal{T}_{q}$ is its $q$-extension (we say that $\mathcal{T}_{q}$ is the $q$-Chebyshev form of the first kind). In the following, $\left\{\hat{T}_{n}(x, q)\right\}_{n \geqslant 0}$ is the MOPS with respect to $\mathcal{T}_{q}$.

Denote by $\mathcal{U}_{q}:=h_{q^{-\frac{1}{2}}} u\left(\frac{1}{2}\right), \gamma_{n+1}^{\mathcal{U}_{q}}:=q^{-1} \gamma_{n+1}\left(\frac{1}{2}\right), n \geqslant 0$ and obtain, due to (8) and Lemma 2:

$$
\left\{\begin{array}{l}
\gamma_{n+1}^{\mathcal{U}_{q}}=\frac{q^{n+2}}{\left(q^{n+1}+1\right)\left(q^{n+2}+1\right)}, n \geqslant 0,  \tag{10}\\
H_{q}\left(\left(x^{2}-q^{-1}\right) \mathcal{U}_{q}\right)+\frac{1-q^{-3}}{1-q} x \mathcal{U}_{q}=0 .
\end{array}\right.
$$

If $q \rightarrow 1$, we get the form $\mathcal{U}$ [3], [12]; then $\mathcal{U}_{q}$ is the $q$-extension of the form $\mathcal{U}$ (it is the $q$-Chebyshev form of the second kind). Denote by $\left\{\hat{U}_{n}(x, q)\right\}_{n \geqslant 0}$ the MOPS with respect to $\mathcal{U}_{q}$.
Remark. We see that, due to (9) and (10), we have

$$
\mathcal{T}_{q}^{(1)}=\mathcal{U}_{q} .
$$

This is a $q$-extension of the classical case [10].

## 3. Connection formulas.

Lemma 3. [14] Let $\left(b_{n}\right)_{n \geqslant 0}$ with $b_{n} \neq 0, n \geqslant 0,\left(c_{n}\right)_{n \geqslant 0}$ be two sequences of complex numbers and $\left(x_{n}\right)_{n \geqslant 0}$ be a sequence satisfying the following recurrence relation

$$
x_{n+1}=b_{n} x_{n}+c_{n}, n \geqslant 0, x_{0}=a \in \mathbb{C}-\{0\} .
$$

We have $x_{n+1}=\left(\prod_{k=0}^{n} b_{k}\right)\left\{a+\sum_{k=0}^{n}\left(\prod_{\mu=0}^{k} b_{\mu}\right)^{-1} c_{k}\right\}, n \geqslant 0$.
Lemma 4. The following equation holds:

$$
\begin{equation*}
\left(x^{2}-1\right) \mathcal{T}_{q}=-\frac{1}{q+1} h_{q^{-\frac{1}{2}}} \mathcal{U}_{q} . \tag{11}
\end{equation*}
$$

Proof. Let $w_{q}$ be the normalized form defined by

$$
\begin{equation*}
\left(x^{2}-1\right) \mathcal{T}_{q}=-\frac{1}{q+1} w_{q} \tag{12}
\end{equation*}
$$

Then $H_{q}\left(\left(x^{2}-1\right) \mathcal{T}_{q}\right)=-\frac{1}{q+1} H_{q}\left(w_{q}\right)$, and from (9) we get $x \mathcal{T}_{q}=-\frac{q}{q+1} H_{q}\left(w_{q}\right)$. Multiplying both sides by $x^{2}-1$ and using (12), we deduce that $\left(x^{2}-1\right) H_{q}\left(w_{q}\right)-q^{-1} x w_{q}=0$.

From relation (3), it follows that

$$
\begin{equation*}
H_{q}\left(\left(x^{2}-q^{-2}\right) w_{q}\right)+\frac{1-q^{-3}}{1-q} x w_{q}=0 . \tag{13}
\end{equation*}
$$

On the other hand, from (10) and by virtue of Lemma 2, we have

$$
\begin{equation*}
H_{q}\left(\left(x^{2}-q^{-2}\right) h_{q^{-\frac{1}{2}}} \mathcal{U}_{q}\right)+\frac{1-q^{-3}}{1-q} x h_{q^{-\frac{1}{2}}} \mathcal{U}_{q}=0 . \tag{14}
\end{equation*}
$$

Based on relations (13), (14), and the fact that $\left(h_{q^{-\frac{1}{2}}} \mathcal{U}_{q}\right)_{0}=\left(w_{q}\right)_{0}=1$, we get $h_{q^{-\frac{1}{2}}} \mathcal{U}_{q}=w_{q}$, which provides (11).
Remark. When $q \rightarrow 1$ in relation (11), we obtain the connection formula given in [10].

In the sequel, we denote by $\left\{\tilde{U}_{n}(x, q)\right\}_{n \geqslant 0}$ the MOPS with respect to $\tilde{\mathcal{U}}_{q}:=h_{q^{-\frac{1}{2}}} \mathcal{U}_{q}$. Then we have

$$
\begin{gather*}
\tilde{U}_{n}(x, q)=q^{-\frac{n}{2}} \hat{U}_{n}\left(q^{\frac{1}{2}} x, q\right), n \geqslant 0 . \\
\left\{\begin{array}{l}
\tilde{U}_{0}(x, q)=1, \tilde{U}_{1}(x, q)=x, \\
\tilde{U}_{n+2}(x, q)(x, q)=x \tilde{U}_{n+1}(x, q)-\gamma_{n+1}^{\tilde{U}_{q}} \tilde{U}_{n}(x, q), n \geqslant 0
\end{array}\right. \tag{15}
\end{gather*}
$$

with

$$
\begin{equation*}
\gamma_{n+1}^{\tilde{u}_{q}}=\frac{q^{n+1}}{\left(1+q^{n+1}\right)\left(1+q^{n+2}\right)}, n \geqslant 0 . \tag{16}
\end{equation*}
$$

Lemma 5. The following formulas hold:

$$
\begin{gather*}
\tilde{U}_{n}(1, q)=\frac{2}{\left(-1 ; q^{-1}\right)_{n+1}} \sum_{k=0}^{n} q^{-\frac{k(k+1)}{2}}, n \geqslant 0 .  \tag{17}\\
\tilde{U}_{n}^{(1)}(1, q)=\frac{2(q+1)}{\left(-1 ; q^{-1}\right)_{n+2}} \sum_{k=0}^{n} q^{-\frac{(k+1)(k+2)}{2}}, n \geqslant 0 . \tag{18}
\end{gather*}
$$

Proof. From relations (15) and (16), it follows that

$$
\tilde{U}_{n+2}(1, q)=\tilde{U}_{n+1}(1, q)-\frac{q^{n+1}}{\left(1+q^{n+1}\right)\left(1+q^{n+2}\right)} \tilde{U}_{n}(1, q), n \geqslant 0 .
$$

Equivalently,

$$
\begin{aligned}
& \left(1+q^{n+2}\right) \tilde{U}_{n+2}(1, q)-q^{n+2} \tilde{U}_{n+1}(1, q)= \\
& =\frac{1}{1+q^{n+1}}\left(\left(1+q^{n+1}\right) \tilde{U}_{n+1}(1, q)-q^{n+1} \tilde{U}_{n}(1, q)\right), n \geqslant 0 .
\end{aligned}
$$

Therefore,

$$
\left(1+q^{n+2}\right) \tilde{U}_{n+2}(1, q)-q^{n+2} \tilde{U}_{n+1}(1, q)=\frac{(1+q) \tilde{U}_{1}(1, q)-q \tilde{U}_{0}(1, q)}{\prod_{k=0}^{n}\left(1+q^{k+1}\right)}, n \geqslant 0 .
$$

Since $\tilde{U}_{0}(1, q)=\tilde{U}_{1}(1, q)=1$, we get

$$
\tilde{U}_{n+1}(1, q)=\frac{1}{1+q^{-n-1}} \tilde{U}_{n}(1, q)+\frac{q^{-\frac{(n+1)(n+2)}{2}}}{\prod_{k=0}^{n+1}\left(1+q^{-k}\right)}, n \geqslant 1
$$

but the previous relation is valid for $n=0$. Using Lemma 3, we obtain

$$
\begin{aligned}
\tilde{U}_{n+1}(1, q) & =\frac{1}{\prod_{k=1}^{n+2}\left(1+q^{-k}\right)}\left(1+\sum_{k=0}^{n} q^{-\frac{(k+1)(k+2)}{2}}\right)= \\
& =\frac{2}{\left(-1 ; q^{-1}\right)_{n+2}} \sum_{k=0}^{n+1} q^{-\frac{k(k+1)}{2}}, n \geqslant 0 .
\end{aligned}
$$

Thus, $\tilde{U}_{n}(1, q)=\frac{2}{\left(-1 ; q^{-1}\right)_{n+1}} \sum_{k=0}^{n} q^{-\frac{k(k+1)}{2}}, n \geqslant 1$. But the previous relation is valid for $n=0$ : this provides (17).

Based on relations (15) and (16), we get

$$
\begin{aligned}
& \left(1+q^{n+3}\right) \tilde{U}_{n+2}^{(1)}(1, q)-q^{n+3} \tilde{U}_{n+1}^{(1)}(1, q)= \\
& =\frac{1}{1+q^{n+2}}\left(\left(1+q^{n+2}\right) \tilde{U}_{n+1}^{(1)}(1, q)-q^{n+2} \tilde{U}_{n}^{(1)}(1, q)\right), \quad n \geqslant 0 .
\end{aligned}
$$

Then

$$
\begin{aligned}
& \left(1+q^{n+3}\right) \tilde{U}_{n+2}^{(1)}(1, q)-q^{n+3} \tilde{U}_{n+1}^{(1)}(1, q)= \\
& \quad=\frac{\left(1+q^{2}\right) \tilde{U}_{1}^{(1)}(1, q)-q^{2} \tilde{U}_{0}^{(1)}(1, q)}{\prod_{k=0}^{n}\left(1+q^{k+2}\right)}=\frac{2(1+q)}{\prod_{k=0}^{n+2}\left(1+q^{k}\right)}, n \geqslant 0 .
\end{aligned}
$$

So,

$$
\tilde{U}_{n+1}^{(1)}(1, q)=\frac{1}{1+q^{-n-2}} \tilde{U}_{n}^{(1)}(1, q)+\frac{2(1+q) q^{-\frac{(n+2)(n+3)}{2}}}{\prod_{k=0}^{n+2}\left(1+q^{-k}\right)}, n \geqslant 1,
$$

and, by Lemma 3, since the last relation is valid for $n=0$, we get

$$
\tilde{U}_{n+1}^{(1)}(1, q)=\frac{2(1+q)}{\left(-1 ; q^{-1}\right)_{n+3}} \sum_{k=0}^{n+1} q^{-\frac{(k+1)(n+2)}{2}}, n \geqslant 0
$$

By virtue of the previous relation and the fact that $\tilde{U}_{0}^{(1)}(1, q)=1$, we obtain relation (18).
Theorem 2. We have the following connection formulas:

$$
\begin{gather*}
\hat{T}_{n+2}(x, q)=\tilde{U}_{n+2}(x, q)-\frac{q^{2 n+3}}{\left(1+q^{n+1}\right)\left(1+q^{n+2}\right)} \tilde{U}_{n}(x, q), n \geqslant 0,  \tag{19}\\
H_{q}\left(\hat{T}_{n+1}(x, q)\right)=\frac{q^{n+1}-1}{q-1} \tilde{U}_{n}(x, q), n \geqslant 0,  \tag{20}\\
\left(x^{2}-1\right) \tilde{U}_{n}(x, q)=\hat{T}_{n+2}(x, q)+b_{n} \hat{T}_{n}(x, q), n \geqslant 0,  \tag{21}\\
\left(x^{2}-1\right) H_{q}\left(\hat{T}_{n+1}(x, q)\right)=\frac{q^{n+1}-1}{q-1}\left\{\hat{T}_{n+2}(x, q)+b_{n} \hat{T}_{n}(x, q)\right\}, n \geqslant 0, \tag{22}
\end{gather*}
$$

where

$$
b_{0}=-\frac{1}{1+q}, \quad b_{n}=-\frac{1}{\left(1+q^{n}\right)\left(1+q^{n+1}\right)}, \quad n \geqslant 1
$$

Proof. Based on relation (11), we learn that [2]

$$
\hat{T}_{n+2}(x, q)=\tilde{U}_{n+2}(x, q)+a_{n} \tilde{U}_{n}(x, q), n \geqslant 0
$$

where

$$
a_{n}=-\frac{\tilde{U}_{n+2}(1, q)-\frac{1}{1+q} \tilde{U}_{n+1}^{(1)}(1, q)}{\tilde{U}_{n}(1, q)-\frac{1}{1+q} \tilde{U}_{n-1}^{(1)}(1, q)}, n \geqslant 0, \quad \tilde{U}_{-1}(1, q)=0 .
$$

By virtue of Lemma 5, we obtain

$$
a_{n}=-\frac{1}{\left(1+q^{-n-1}\right)\left(1+q^{-n-2}\right)}, \quad n \geqslant 0 .
$$

This provides (19).
We know that the sequence $\left\{\frac{q-1}{q^{n+1}-1} H_{q} \hat{T}_{n+1}(x, q)\right\}_{n \geqslant 0}$ is a $H_{q}$-classical orthogonal sequence with respect to $\mathcal{T}_{q}^{[1]}[6]$. Moreover, by (9) and formula (2.9) in [6, p.58], we get

$$
H_{q}\left(\left(x^{2}-q^{-2}\right) \mathcal{T}_{q}^{[1]}\right)+\frac{1-q^{-3}}{1-q} x \mathcal{T}_{q}^{[1]}=0
$$

Comparing the previous equation with the equation (14), we obtain

$$
\mathcal{T}_{q}^{[1]}=h_{q^{-\frac{1}{2}}} \mathcal{U}_{q} .
$$

Whence, $\tilde{U}_{n}(x, q)=\frac{q-1}{q^{n+1}-1} H_{q} \hat{T}_{n+1}(x, q), n \geqslant 0$. Thus, we get (20).
From the functional equation (11), we have [13]

$$
\begin{equation*}
\left(x^{2}-1\right) \tilde{U}_{n}(x, q)=\hat{T}_{n+2}(x, q)+b_{n} \hat{T}_{n}(x, q), \quad n \geqslant 0, \tag{23}
\end{equation*}
$$

with $b_{n}=\frac{\left\langle\mathcal{T}_{q},\left(x^{2}-1\right) \tilde{U}_{n}(x, q) \hat{T}_{n}(x, q)\right\rangle}{\left\langle\mathcal{T}_{q}, \hat{T}_{n}^{2}(x, q)\right\rangle}, n \geqslant 0$.
Equivalently,

$$
b_{n}=\frac{\left\langle\left(x^{2}-1\right) \mathcal{T}_{q}, \tilde{U}_{n}(x, q) \hat{T}_{n}(x, q)\right\rangle}{\left\langle\mathcal{T}_{q}, \hat{T}_{n}^{2}(x, q)\right\rangle}, n \geqslant 0
$$

and, by the formula (11), we obtain $b_{n}=-\frac{1}{1+q} \frac{\left\langle\tilde{\mathcal{U}}_{q}, \tilde{U}_{n}(x, q) \hat{T}_{n}(x, q)\right\rangle}{\left\langle\mathcal{T}_{q}, \hat{T}_{n}^{2}(x, q)\right\rangle}$, $n \geqslant 0$. Therefore,

$$
\begin{equation*}
b_{n}=-\frac{1}{1+q} \frac{\left\langle\tilde{\mathcal{U}}_{q}, \tilde{U}_{n}^{2}(x, q)\right\rangle}{\left\langle\mathcal{T}_{q}, \hat{T}_{n}^{2}(x, q)\right\rangle}, n \geqslant 0 \tag{24}
\end{equation*}
$$

On one hand, we have

$$
\left\langle\mathcal{T}_{q}, T_{n}^{2}(x, q)\right\rangle=\gamma_{n}^{\mathcal{T}_{q}}\left\langle\mathcal{T}_{q}, \hat{T}_{n-1}^{2}(x, q)\right\rangle, \quad n \geqslant 1 .
$$

So, $\left\langle\mathcal{T}_{q}, \hat{T}_{n}^{2}(x, q)\right\rangle=\prod_{k=1}^{n} \gamma_{k}^{\mathcal{T}_{q}}, n \geqslant 1$, and, by (9), we obtain

$$
\begin{equation*}
\left\langle\mathcal{T}_{q}, \hat{T}_{n}^{2}(x, q)\right\rangle=4 \frac{\left(1+q^{n}\right) q^{\frac{n(n+1)}{2}}}{\left(\prod_{k=0}^{n}\left(1+q^{k}\right)\right)^{2}}, n \geqslant 1 \tag{25}
\end{equation*}
$$

On the other hand, we may write

$$
\left\langle\tilde{\mathcal{U}}_{q}, \tilde{U}_{n}^{2}(x, q)\right\rangle=\prod_{k=1}^{n} \gamma_{k}^{\mathcal{U}_{q}}, n \geqslant 1
$$

Using relation (10), we get

$$
\begin{equation*}
\left\langle\tilde{\mathcal{U}}_{q}, \tilde{U}_{n}^{2}(x, q)\right\rangle=4(1+q) \frac{\left(1+q^{n+1}\right) q^{\frac{n(n+1)}{2}}}{\left(\prod_{k=0}^{n+1}\left(1+q^{k}\right)\right)^{2}}, n \geqslant 0 . \tag{26}
\end{equation*}
$$

Relations (23), (24), (25), (26) and the fact that $b_{0}=-\frac{1}{1+q}$, give (21).
After multiplying both sides of equation (20) by $x^{2}-1$ and using relation (21), we deduce (22).

Remark. When $q \rightarrow 1$ in equations (19), (20), (21) and, (22) respectively, we meet, again, the formulas given in [10], [16], [17] concerning the classical monic Chebyshev polynomials.
4. Integral representation of $\mathcal{T}_{q}$ and $\mathcal{U}_{q}$.

Theorem 3. For $f \in \mathcal{P}$, we have

$$
\begin{gather*}
\left\langle\mathcal{U}_{q}, f\right\rangle=K_{1}^{q} \int_{-1}^{+1} \frac{\left(x^{2} ; q^{2}\right)_{\infty}}{\left(q x^{2} ; q^{2}\right)_{\infty}} f(x) d x, 0<q<1,  \tag{27}\\
\left\langle\mathcal{U}_{q}, f\right\rangle=K_{2}^{q} \int_{-q^{\frac{1}{2}}}^{+q^{\frac{1}{2}}} \frac{\left(q^{-1} x^{2} ; q^{-2}\right)_{\infty}}{\left(q^{-2} x^{2} ; q^{-2}\right)_{\infty}} f(x) d x, q>1,  \tag{28}\\
\left\langle\mathcal{T}_{q}, f\right\rangle=\frac{1}{2}\left\{1-\frac{q^{\frac{1}{2}} K_{1}^{q}}{q+1} \int_{-q^{-\frac{1}{2}}}^{+q^{-\frac{1}{2}}} \frac{\left(q x^{2} ; q^{2}\right)_{\infty}}{(x+1)\left(q^{2} x^{2} ; q^{2}\right)_{\infty}} d x\right\} f(-1)+ \\
+\frac{1}{2}\left\{1+\frac{q^{\frac{1}{2}} K_{1}^{q}}{q+1} \int_{-q^{-\frac{1}{2}}}^{\int^{2}} \frac{\left(q x^{2} ; q^{2}\right)_{\infty}}{(x-1)\left(q^{2} x^{2} ; q^{2}\right)_{\infty}} d x\right\} f(1)+ \\
+\frac{q^{\frac{1}{2}} K_{1}^{q}}{q+q^{-\frac{1}{2}}} \int_{-q^{-\frac{1}{2}}}^{\left(1-x^{2}\right)\left(q^{2} x^{2} ; q^{2}\right)_{\infty}} f(x) d x, 0<q<1,  \tag{29}\\
+\frac{1}{2}\left\{1+\frac{q^{\frac{1}{2}}}{q+K_{2}^{q}} \int_{-1}^{+1} \frac{\left(x^{2} ; q^{-2}\right)_{\infty}}{(x-1)\left(q^{-1} x^{2} ; q^{-2}\right)_{\infty}} d x\right\} f(1)+ \\
\left\langle\mathcal{T}_{q}, f\right\rangle=\frac{1}{2}\left\{1-\frac{q^{\frac{1}{2}}}{q+K_{2}^{q}} \int_{-1}^{+1} \frac{\left(x^{2} ; q^{-2}\right)_{\infty}}{(x+1)\left(q^{-1} x^{2} ; q_{\infty}^{-2)}\right.} d x\right\} f(-1)+ \\
\end{gather*}
$$

$$
\begin{equation*}
+\frac{q^{\frac{1}{2}} K_{2}^{q}}{q+1} \int_{-1}^{+1} \frac{\left(x^{2} ; q^{-2}\right)_{\infty}}{\left(1-x^{2}\right)\left(q^{-1} x^{2} ; q^{-2}\right)_{\infty}} f(x) d x, q>1 \tag{30}
\end{equation*}
$$

where

$$
\begin{equation*}
\left(K_{1}^{q}\right)^{-1}=\int_{-1}^{+1} \frac{\left(x^{2} ; q^{2}\right)_{\infty}}{\left(q x^{2} ; q^{2}\right)_{\infty}} d x,\left(K_{2}^{q}\right)^{-1}=\int_{-q^{\frac{1}{2}}}^{+q^{\frac{1}{2}}} \frac{\left(q^{-1} x^{2} ; q^{-2}\right)_{\infty}}{\left(q^{-2} x^{2} ; q^{-2}\right)_{\infty}} d x \tag{31}
\end{equation*}
$$

Proof. We need the following formula [11]:

$$
\begin{equation*}
(x-a)^{-1}(x-a) w=w-(w)_{0} \delta_{a}, a \in \mathbb{C}, w \in \mathcal{P}^{\prime} \tag{32}
\end{equation*}
$$

From the definition of the form $\mathcal{U}_{q}$, we have

$$
\left\langle\mathcal{U}_{q}, f\right\rangle=\left\langle u\left(\frac{1}{2}\right), f\left(q^{-\frac{1}{2}} x\right)\right\rangle, f \in \mathcal{P}
$$

By virtue of Proposition 4.3 in [15], we get

$$
\begin{gather*}
\left\langle\mathcal{U}_{q}, f\right\rangle=K_{1} \int_{-q^{\frac{1}{2}}}^{+q^{\frac{1}{2}}} \frac{\left(q^{-1} x^{2} ; q^{2}\right)_{\infty}}{\left(x^{2} ; q^{2}\right)_{\infty}} f\left(q^{-\frac{1}{2}} x\right) d x, 0<q<1,  \tag{33}\\
\left\langle\mathcal{U}_{q}, f\right\rangle=K_{2} \int_{-q}^{+q} \frac{\left(q^{-2} x^{2} ; q^{-2}\right)_{\infty}}{\left(q^{-3} x^{2} ; q^{-2}\right)_{\infty}} f\left(q^{-\frac{1}{2}} x\right) d x, q>1, \tag{34}
\end{gather*}
$$

where $K_{1}$ and $K_{2}$ are normalization constants.
The change of variable $t=q^{-\frac{1}{2}} x$ in (33) and (34) gives relations (27) and (28), respectively.

Taking into account the functional equation (11), we may write

$$
(x-1)^{-1}(x-1)(x+1) \mathcal{T}_{q}=-\frac{1}{q+1}(x-1)^{-1} h_{q^{-\frac{1}{2}}} \mathcal{U}_{q}
$$

and, by formula (32) and the fact that $\left((x+1) \mathcal{T}_{q}\right)_{0}=1$, we get

$$
(x+1) \mathcal{T}_{q}=\delta_{1}-\frac{1}{q+1}(x-1)^{-1} h_{q^{-\frac{1}{2}}} \mathcal{U}_{q}
$$

Always by (32), it follows that

$$
\mathcal{T}_{q}=\delta_{-1}+(x+1)^{-1} \delta_{1}-\frac{1}{q+1}(x+1)^{-1}(x-1)^{-1} h_{q^{-\frac{1}{2}}} \mathcal{U}_{q} .
$$

But $(x+1)^{-1} \delta_{1}=\frac{1}{2}\left(\delta_{1}-\delta_{-1}\right)$; then

$$
\mathcal{T}_{q}=\frac{1}{2}\left(\delta_{-1}+\delta_{1}\right)-\frac{1}{q+1}(x+1)^{-1}(x-1)^{-1} h_{q^{-\frac{1}{2}}} \mathcal{U}_{q} .
$$

This implies for $f \in \mathcal{P}$

$$
\begin{equation*}
\left\langle\mathcal{T}_{q}, f\right\rangle=\frac{1}{2}(f(-1)+f(1))-\frac{1}{q+1} \Lambda(f) . \tag{35}
\end{equation*}
$$

where

$$
\Lambda(f)=\left\langle(x+1)^{-1}(x-1)^{-1} h_{q^{-\frac{1}{2}}} \mathcal{U}_{q}, f\right\rangle
$$

We may write

$$
\begin{aligned}
\Lambda(f) & =\left\langle h_{q^{-\frac{1}{2}}} \mathcal{U}_{q}, \theta_{1} \theta_{-1} f\right\rangle= \\
& =\frac{1}{2}\left\langle h_{q^{-\frac{1}{2}}} \mathcal{U}_{q}, \frac{2 f(x)-x(f(1)-f(-1))-f(-1)-f(1)}{x^{2}-1}\right\rangle .
\end{aligned}
$$

Therefore,

$$
\begin{equation*}
\Lambda(f)=\frac{1}{2}\left\langle\mathcal{U}_{q}, \frac{2 f\left(q^{-\frac{1}{2}} x\right)-\left(q^{-\frac{1}{2}} x+1\right) f(1)+\left(q^{-\frac{1}{2}} x-1\right) f(-1)}{q^{-1} x^{2}-1}\right\rangle . \tag{36}
\end{equation*}
$$

When $0<q<1$, we get, by (27),

$$
\begin{aligned}
& \Lambda(f)=\frac{1}{2} K_{1}^{q} \times \\
& \times \int_{-1}^{+1} \frac{\left(x^{2} ; q^{2}\right)_{\infty}}{\left(q x^{2} ; q^{2}\right)_{\infty}} \frac{\left.2 f\left(q^{-\frac{1}{2}} x\right)-\left(q^{-\frac{1}{2}} x+1\right) f(1)+\left(q^{-\frac{1}{2}} x-1\right) f(-1)\right)}{q^{-1} x^{2}-1} d x .
\end{aligned}
$$

Let $t=q^{-\frac{1}{2}} x$, it follows that

$$
\Lambda(f)=q^{\frac{1}{2}} K_{1}^{q} \int_{-q^{-\frac{1}{2}}}^{+q^{-\frac{1}{2}}} \frac{\left(q t^{2} ; q^{2}\right)_{\infty} f(x)}{\left(t^{2}-1\right)\left(q^{2} t^{2} ; q^{2}\right)_{\infty}} d t+
$$

$$
\begin{aligned}
&+\frac{1}{2} q^{\frac{1}{2}} K_{1}^{q}\left(\int_{-q^{-\frac{1}{2}}}^{+q^{-\frac{1}{2}}} \frac{\left(q t^{2} ; q^{2}\right)_{\infty}}{(t+1)\left(q^{2} t^{2} ; q^{2}\right)_{\infty}} d t\right) f(-1) \times \\
& \quad \times \frac{1}{2} q^{\frac{1}{2}} K_{1}^{q}\left(\int_{-\alpha^{-\frac{1}{2}}}^{+q^{-\frac{1}{2}}} \frac{\left(q t^{2} ; q^{2}\right)_{\infty}}{(1-t)\left(q^{2} t^{2} ; q^{2}\right)_{\infty}} d t\right) f(1)
\end{aligned}
$$

By virtue of the previous relation and (35), we deduce (29).
In the case of $q>1$, we get, by (28) and (36),

$$
\begin{aligned}
& \Lambda(f)=\frac{1}{2} K_{2}^{q} \times \\
& \times \int_{-q^{\frac{1}{2}}}^{+q^{\frac{1}{2}}} \frac{\left(q^{-1} x^{2} ; q^{-2}\right)_{\infty}}{\left(q^{-2} x^{2} ; q^{-2}\right)_{\infty}} \frac{2 f\left(q^{-\frac{1}{2}} x\right)-\left(q^{-\frac{1}{2}} x+1\right) f(1)+\left(q^{-\frac{1}{2}} x-1\right) f(-1)}{q^{-1} x^{2}-1} d x
\end{aligned}
$$

Using the change of variable $y=q^{-\frac{1}{2}} x$, we obtain

$$
\begin{aligned}
& \Lambda(f)=q^{\frac{1}{2}} K_{2}^{q} \int_{-1}^{+1} \frac{\left(y^{2} ; q^{-2}\right)_{\infty} f(y)}{\left(y^{2}-1\right)\left(q^{-1} y^{2} ; q^{-2}\right)_{\infty}} d y+ \\
& +\frac{1}{2} q^{\frac{1}{2}} K_{2}^{q}\left(\int_{-1}^{+1} \frac{\left(y^{2} ; q^{-2}\right)_{\infty}}{(y+1)\left(q^{-1} y^{2} ; q^{-2}\right)_{\infty}} d y\right) f(-1)+ \\
& \quad+\frac{1}{2} q^{\frac{1}{2}} K_{2}^{q}\left(\int_{-1}^{+1} \frac{\left(y^{2} ; q^{-2}\right)_{\infty}}{(1-y)\left(q^{-1} y^{2} ; q^{-2}\right)_{\infty}} d y\right) f(1) .
\end{aligned}
$$

Taking into account the last relation and (35), we get (30).
Corollary 1. When $q \rightarrow 1$ in representation (29) (respectively, (30)), we obtain the integral representation of $\mathcal{T}$.
Proof. We need the following relations [2]:

$$
\begin{equation*}
\int_{-1}^{+1} \frac{\sqrt{1-x}}{\sqrt{1+x}} d x=\int_{-1}^{+1} \frac{\sqrt{1+x}}{\sqrt{1-x}} d x=\pi \tag{37}
\end{equation*}
$$

Using relation (7), we obtain, successively:

$$
\begin{gather*}
\lim _{q \rightarrow 1} \frac{\left(x^{2}, q^{2}\right)_{\infty}}{\left(q x^{2}, q^{2}\right)_{\infty}}=\lim _{q \rightarrow 1} \frac{\left(q x^{2}, q^{2}\right)_{\infty}}{\left(q^{2} x^{2}, q^{2}\right)_{\infty}}=\sqrt{1-x^{2}},|x|<1 .  \tag{38}\\
\lim _{q \rightarrow 1} \frac{\left(x^{2}, q^{-2}\right)_{\infty}}{\left(q^{-1} x^{2}, q^{-2}\right)_{\infty}}=\lim _{q \rightarrow 1} \frac{\left(q^{-1} x^{2}, q^{-2}\right)_{\infty}}{\left(q^{-2} x^{2}, q^{-2}\right)_{\infty}}=\sqrt{1-x^{2}},|x|<1 \tag{39}
\end{gather*}
$$

Based on relations (38) and (2), we get

$$
\begin{equation*}
\lim _{q \rightarrow 1} K_{1}^{q}=\lim _{q \rightarrow 1}\left(\int_{-1}^{+1} \frac{\left(x^{2} ; q^{2}\right)_{\infty}}{\left(q x^{2} ; q^{2}\right)_{\infty}} d x\right)^{-1}=\frac{1}{\int_{-1}^{+1} \sqrt{1-x^{2}} d x}=\frac{2}{\pi} \tag{40}
\end{equation*}
$$

On one hand, by (38) and (37) we have

$$
\begin{equation*}
\lim _{q \rightarrow 1} \int_{-q^{-\frac{1}{2}}}^{+q^{-\frac{1}{2}}} \frac{\left(q x^{2} ; q^{2}\right)_{\infty}}{(x+1)\left(q^{2} x^{2} ; q^{2}\right)_{\infty}} d x=\int_{-1}^{+1} \frac{\sqrt{1-x}}{\sqrt{1+x}} d x=\pi \tag{41}
\end{equation*}
$$

On the other hand, by relations (38) and (37), we obtain

$$
\begin{equation*}
\lim _{q \rightarrow 1} \int_{-q^{-\frac{1}{2}}}^{+q^{-\frac{1}{2}}} \frac{\left(q x^{2} ; q^{2}\right)_{\infty}}{(x-1)\left(q^{2} x^{2} ; q^{2}\right)_{\infty}} d x=-\int_{-1}^{+1} \frac{\sqrt{1+x}}{\sqrt{1-x}} d x=-\pi \tag{42}
\end{equation*}
$$

Using relation (38), we see that

$$
\begin{equation*}
\lim _{q \rightarrow 1} \int_{-q^{-\frac{1}{2}}}^{+q^{-\frac{1}{2}}} \frac{\left(q x^{2} ; q^{2}\right)_{\infty} f(x)}{\left(1-x^{2}\right)\left(q^{2} x^{2} ; q^{2}\right)_{\infty}} d x=\int_{-1}^{+1} \frac{f(x)}{\sqrt{1-x^{2}}} d x, f \in \mathcal{P} \tag{43}
\end{equation*}
$$

Taking into account relations (38)-(43) and (30), we get

$$
\lim _{q \rightarrow 1}\left\langle\mathcal{T}_{q}, f\right\rangle=\frac{1}{\pi} \int_{-1}^{+1} \frac{1}{\sqrt{1-x^{2}}} f(x) d x=\langle\mathcal{T}, f\rangle, f \in \mathcal{P}
$$

In a similar way, we obtain, from (39):

$$
\lim _{q \rightarrow 1} K_{2}^{q}=\frac{2}{\pi}
$$

Also, by relations (39) and (38), we can deduce, successively,

$$
\begin{align*}
& \lim _{q \rightarrow 1} \int_{-1}^{+1} \frac{\left(x^{2} ; q^{-2}\right)_{\infty}}{(x+1)\left(q^{-1} x^{2} ; q_{\infty}^{-2)}\right.} d x=\int_{-1}^{+1} \frac{\sqrt{1-x}}{\sqrt{x+1}} d x=\pi .  \tag{44}\\
& \lim _{q \rightarrow 1} \int_{-1}^{+1} \frac{\left(x^{2} ; q^{-2}\right)_{\infty}}{(x-1)\left(q^{-1} x^{2} ; q^{-2}\right)_{\infty}} d x=-\int_{-1}^{+1} \frac{\sqrt{1+x}}{\sqrt{1-x}} d x . \tag{45}
\end{align*}
$$

By (39), we get

$$
\begin{equation*}
\lim _{q \rightarrow 1} \int_{-1}^{+1} \frac{\left(x^{2} ; q^{-2}\right)_{\infty}}{\left(1-x^{2}\right)\left(q^{-1} x^{2} ; q^{-2}\right)_{\infty}} f(x) d x=\int_{-1}^{+1} \frac{f(x)}{\sqrt{1-x^{2}}} d x, f \in \mathcal{P} \tag{46}
\end{equation*}
$$

Based on relations (44), (45), (46), and (31), we obtain

$$
\lim _{q \rightarrow 1}\left\langle\mathcal{T}_{q}, f\right\rangle=\frac{1}{\pi} \int_{-1}^{+1} \frac{1}{\sqrt{1-x^{2}}} f(x) d x=\langle\mathcal{T}, f\rangle, f \in \mathcal{P}
$$

Hence, the desired results.
In the following section, we give explicitly the expression of the Stieltjes functions of the forms $\mathcal{T}_{q}$ and $\mathcal{U}_{q}$.
5. The Stieltjes functions of the forms $\mathcal{T}_{q}$ and $\mathcal{U}_{q}$.

Lemma 6. We have

$$
\begin{gather*}
\left(z^{2}-q^{2}\right) H_{q^{-1}}\left(S\left(z, \mathcal{T}_{q}\right)\right)=-q z S\left(z, \mathcal{T}_{q}\right)  \tag{47}\\
\left(z^{2}-q\right) H_{q^{-1}}\left(S\left(z, \mathcal{U}_{q}\right)\right)=z S\left(z, \mathcal{U}_{q}\right)+q+1 . \tag{48}
\end{gather*}
$$

Proof. We need the following formulas [2]:

$$
\begin{equation*}
w(1)(x)=1, w(\xi)(x)=x, w \in \mathcal{P}^{\prime}(\text { symmetric form }) \tag{49}
\end{equation*}
$$

From the functional equation in (9) and Theorem 2, we have

$$
\begin{aligned}
& \left(q^{-2} z^{2}-1\right) H_{q^{-1}}\left(S\left(z, \mathcal{T}_{q}\right)=-\left(H_{q^{-1}}\left(z^{2}-1\right)\right)-z\right)\left(S\left(z, \mathcal{T}_{q}\right)(z)-\right. \\
& -H_{q^{-1}}\left(\mathcal{T}_{q} \theta_{0}\left(x^{2}-1\right)\right)(z)-q\left(\mathcal{T}_{q} \theta_{0}\right)\left(-q^{-1} x\right)(z) .
\end{aligned}
$$

However, $\left.H_{q^{-1}}\left(z^{2}-1\right)\right)-z=-q^{-1} z$, and with (49), we have

$$
-H_{q^{-1}}\left(\mathcal{T}_{q} \xi\right)(z)+\left(\mathcal{T}_{q} 1\right)(z)=-H_{q^{-1}}(z)+\left(\mathcal{T}_{q} 1\right)(z)=0
$$

Thus, we conclude the relation (47).
By the functional equation in (10) and Theorem 2, we may write

$$
\begin{aligned}
&\left(q^{-2} z^{2}-q^{-1}\right) H_{q^{-1}}\left(S\left(z, \mathcal{U}_{q}\right)\right)=-\left(H_{q^{-1}}\left(z^{2}-q^{-1}\right)+\frac{q-q^{-2}}{1-q} z\right)\left(S\left(z, \mathcal{T}_{q}\right)(z)-\right. \\
&-H_{q^{-1}}\left(\mathcal{U}_{q} \theta_{0}\left(x^{2}-q^{-1}\right)\right)(z)-q\left(\mathcal{U}_{q} \theta_{0}\right)\left(\frac{1-q^{-3}}{1-q} x\right)(z)
\end{aligned}
$$

since $H_{q^{-1}}\left(z^{2}-q^{-1}\right)+\frac{q-q^{-2}}{1-q} z=-q^{-2} z$. By (47),

$$
\begin{aligned}
&-H_{q^{-1}}\left(\mathcal{U}_{q} \theta_{0}\left(x^{2}-q^{-1}\right)\right)(z)-q\left(\mathcal{U}_{q} \theta_{0}\right)\left(\frac{1-q^{-3}}{1-q} x\right)(z)= \\
&=-H_{q^{-1}}(x)(z)-\frac{q-q^{-2}}{1-q} \mathcal{U}_{q}(1)(z)=q^{-1}+q^{-2}
\end{aligned}
$$

Which proves relation (48).
Theorem 4. The following formulas hold:

$$
\begin{gather*}
S\left(z, \mathcal{T}_{q}\right)=-\frac{1}{z} \frac{\left(q^{2} z^{-2} ; q^{2}\right)_{\infty}}{\left(q z^{-2} ; q^{2}\right)_{\infty}},|q|<1, z \neq 0,  \tag{50}\\
S\left(z, \mathcal{T}_{q}\right)=-\frac{1}{z} \frac{\left(q^{-1} z^{-2} ; q^{-2}\right)_{\infty}}{\left(z^{-2} ; q^{-2}\right)_{\infty}},|q|>1, z \neq 0,  \tag{51}\\
S\left(z, \mathcal{U}_{q}\right)=\left(1+q^{-1}\right)\left\{\frac{z^{2}-q}{z} \frac{\left(q^{3} z^{-2} ; q^{2}\right)_{\infty}}{\left(q^{2} z^{-2} ; q^{2}\right)_{\infty}}-z\right\},|q|<1, z \neq 0,  \tag{52}\\
S\left(z, \mathcal{U}_{q}\right)=\left(1+q^{-1}\right)\left\{\frac{z^{2}-q}{z} \frac{\left(z^{-2} ; q^{-2}\right)_{\infty}}{\left(q z^{-2} ; q^{-2}\right)_{\infty}}-z\right\},|q|>1, z \neq 0 . \tag{53}
\end{gather*}
$$

Proof. Equation (47) can be written as follows:

$$
S\left(q^{-1} z, \mathcal{T}_{q}\right)=\frac{q z^{2}-q^{2}}{z^{2}-q^{2}} S\left(z, \mathcal{T}_{q}\right)
$$

Therefore, $S\left(\frac{1}{q z}, \mathcal{T}_{q}\right)=q \frac{1-q z^{2}}{1-q^{2} z^{2}} S\left(\frac{1}{z}, \mathcal{T}_{q}\right), \quad z \neq 0$.
Let

$$
\begin{equation*}
S\left(\frac{1}{z}, \mathcal{T}_{q}\right)=z A(z), \quad z \neq 0 \tag{54}
\end{equation*}
$$

Then

$$
\begin{equation*}
A(q z)=\frac{1-q z^{2}}{1-q^{2} z^{2}} A(z), z \neq 0 \tag{55}
\end{equation*}
$$

This implies

$$
A(z)=\alpha \frac{\left(q^{2} z^{2}, q^{2}\right)_{\infty}}{\left(q z^{2}, q^{2}\right)_{\infty}},|q|<1, z \neq 0, \alpha \in \mathbb{C} .
$$

By (54), we get

$$
S\left(z, \mathcal{T}_{q}\right)=\frac{\alpha}{z} \frac{\left(q^{2} z^{-2}, q^{2}\right)_{\infty}}{\left(q z^{-2}, q^{2}\right)_{\infty}},|q|<1, z \neq 0
$$

But $\frac{1}{z} S\left(\frac{1}{z}, \mathcal{T}_{q}\right)=\alpha \frac{\left(q^{2} z^{2}, q^{2}\right)_{\infty}}{\left(q z^{2}, q^{2}\right)_{\infty}}$, and $\lim _{z \rightarrow 0} \frac{1}{z} S\left(\frac{1}{z}, \mathcal{T}_{q}\right)=-1$. Then $\alpha=-1$, which provides (50).

From relation (55), we get

$$
A\left(q^{-1} z\right)=\frac{1-z^{2}}{1-q^{-1} z^{2}} A(z), z \neq 0
$$

Thus,

$$
A(z)=\beta \frac{\left(q^{-1} z^{2} ; q^{-2}\right)_{\infty}}{\left(z^{2} ; q^{-2}\right)_{\infty}}, z \neq 0,|q|>1, \beta \in \mathbb{C}
$$

and, by relation (54), it follows that

$$
S\left(z, \mathcal{T}_{q}\right)=\frac{\beta}{z} \frac{\left(q^{-1} z^{-2}, q^{2}\right)_{\infty}}{\left(z^{-2}, q^{-2}\right)_{\infty}},|q|>1, z \neq 0
$$

Since $\lim _{z \rightarrow 0} \frac{1}{z} S\left(\frac{1}{z}, \mathcal{T}_{q}\right)=-1$, we obtain $\beta=-1$. So, we get (51).

From the functional equation (11), we get

$$
\mathcal{U}_{q}=-(q+1) h_{q^{\frac{1}{2}}}\left(\left(x^{2}-1\right) \mathcal{T}_{q}\right),
$$

and by formula (5), it follows that

$$
\mathcal{U}_{q}=-(q+1)\left(\left(q^{-1} x^{2}-1\right) h_{q^{\frac{1}{2}}} \mathcal{T}_{q}\right) .
$$

Then

$$
\left.S\left(z, \mathcal{U}_{q}\right)=-(q+1) S\left(z,\left(q^{-1} x^{2}-1\right) h_{q^{\frac{1}{2}}} \mathcal{T}_{q}\right)\right),
$$

and, by (4), we get

$$
\begin{aligned}
S\left(z, \mathcal{U}_{q}\right)=-(q+1)\left(q^{-1} z^{2}-1\right) S( & \left.\left.z, h_{q^{\frac{1}{2}}} \mathcal{T}_{q}\right)\right)- \\
& \left.-(q+1)\left(h_{q^{\frac{1}{2}}} \mathcal{T}_{q}\right) \theta_{0}\left(q^{-1} x^{2}-1\right)\right)(z) .
\end{aligned}
$$

But

$$
\begin{aligned}
& \left.\left(h_{q^{\frac{1}{2}}} \mathcal{T}_{q}\right) \theta_{0}\left(q^{-1} x^{2}-1\right)\right)(z)=q^{-1}\left(h_{q^{\frac{1}{2}}} \mathcal{T}_{q}\right)(\xi)(x)=q^{-1} x, \\
& \left.S\left(z, h_{q^{\frac{1}{2}}} \mathcal{T}_{q}\right)\right)=q^{-\frac{1}{2}} S\left(q^{-\frac{1}{2}} z, \mathcal{T}_{q}\right)
\end{aligned}
$$

Then

$$
\left.S\left(z, \mathcal{U}_{q}\right)=-\left(q^{-1}+1\right)\left(q^{\frac{1}{2}}\left(q^{-1} z^{2}-1\right) S\left(q^{-\frac{1}{2}} z, \mathcal{T}_{q}\right)+z\right)\right)
$$

Using relations (50) and (51), we obtain formulas (52) and (53).
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