ON SIEVED ORTHOGONAL POLYNOMIALS. X. GENERAL BLOCKS OF RECURRENCE RELATIONS

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Orthogonal polynomials defined by general blocks of recurrence relations are examined. The connection with polynomial mappings is established, and applications are given to sieved orthogonal polynomials. This work extends earlier work on symmetric sieved polynomials to the case when the polynomials are not necessarily symmetric.

1. Introduction. We study in this paper systems \{p_n(x)\} of orthogonal polynomials defined by general blocks of recurrence relations of the type

\[
\begin{align*}
(x - b_n^{(0)})p_{nk}(x) &= p_{nk+1}(x) + a_n^{(0)} p_{nk-1}(x), \\
& \vdots \\
(x - b_n^{(j)})p_{nk+j}(x) &= p_{nk+j+1}(x) + a_n^{(j)} p_{nk+j-1}(x), \\
& \vdots \\
(x - b_n^{(k-1)})p_{n(n+1)k-1}(x) &= p_{(n+1)k}(x) + a_n^{(k-1)} p_{(n+1)k-2}(x),
\end{align*}
\]

where \(0 \leq j \leq k - 1, \ n \geq 0\), and satisfying initial conditions

\[
p_{-1}(x) = 0, \quad p_0(x) = 1.
\]

We shall assume \(a_n^{(j)} > 0, \ j = 0, 1, \ldots, k - 1, \ n \geq 0\) and also that \(k \geq 2\). Observe that the \(p_n\)'s do not depend on \(a_0^{(0)}\), so we make the convenient choice \(a_0^{(0)} = 1\). Clearly \(\{p_n(x)\}\) is a system of monic orthogonal polynomials.

The case of \(b_n^{(j)} = 0, \ n \geq 0, \ 0 \leq j \leq k - 1\), has been treated in a previous paper [9] by Charris and Ismail, where they also assumed that the determinants

\[
\Delta_n(2, k - 1) = \begin{vmatrix}
x & -1 & 0 & 0 & \cdots & 0 & 0 \\
-\alpha_n^{(2)} & x & -1 & 0 & \cdots & 0 & 0 \\
0 & -\alpha_n^{(3)} & x & -1 & \cdots & 0 & 0 \\
\vdots & \vdots & \vdots & \ddots & \ddots & \vdots & \vdots \\
0 & 0 & 0 & 0 & \cdots & \alpha_n^{(k-1)} & x
\end{vmatrix},
\]

\(n \geq 0,\)
are independent of $n$, that is $\Delta_n(2, k - 1) = \Delta_0(2, k - 1)$, $n \geq 0$. These two assumptions were motivated by the desire of the authors of [9] to provide a unified approach to symmetric sieved orthogonal polynomials.

Here we remove those two assumptions. Having done this, now (1.1) covers, of course, all monic three-term recurrence relations defining orthogonal polynomials. However, the separation in blocks is again naturally motivated by general sieved orthogonal polynomials and, as we shall see, also arises naturally when considering systems of polynomials obtained via polynomial mappings. In both cases $\Delta_n(2, k - 1)$ (with $x$ changed to $x - b_n^{(1)}, x - b_n^{(2)}, \ldots, x - b_n^{(k-1)}$ in descending order along the main diagonal) is independent of $n$. This is clearly the case for sieved polynomials of the first kind where $a_n^{(j)} = 1/4$, $b_n^{(1)} = b_n^{(j)} = 0$, $n \geq 0$, $2 \leq j \leq k - 1$, but it is not so clear for polynomials obtained by means of polynomial mappings. In fact to prove that the modified determinant $\Delta_n(2, k - 1)$ is independent of $n$ in the case of polynomials obtained via a polynomial mapping, we needed to apply results where $\Delta_n(2, k - 1)$ may depend on $n$. This is done in §4.

This paper not only represents a further contribution to the understanding of general sieved orthogonal polynomials and systems determined by polynomial mappings, but it also covers more general systems which are not determined by polynomial mappings. As a matter of fact, orthogonal polynomials defined through blocks of recurrence relations, which are not necessarily sieved orthogonal polynomials and do not originate—a priori—in conjunction with polynomial mappings, have continued to appear in the literature, mainly in connection with problems in physics and chemistry (see, for example, [6], [10], [20], [21]).

The paper is organized as follows. Section 2 contains basic relationships and preliminaries while §3 describes the link polynomials which tie together the different blocks. Section 3 also exhibits the fundamental recurrence relationships satisfied by the link polynomials. These fundamental recurrence relations will enable us to express the polynomials under consideration in terms of the link polynomials. Section 4 studies the connection with polynomial mappings, and §5 deals with sieved polynomials.

The evaluation of the Stieltjes transform of the orthogonality measures of the polynomials $\{p_n(x)\}$ and their associated families are included in §3. Recall that if $\{p_n(x)\}$ is a system of monic polyno-
mials which are orthogonal with respect to a unique measure $\mu$ with total mass 1, then the Stieltjes transform of $\mu$ is

$$X(x) = \int_{-\infty}^{+\infty} \frac{d\mu(t)}{x-t}, \quad x \in \mathbb{C} - \mathbb{R},$$

and the literature on the moment problem (see [4], [11], [19]) ensures that

$$X(x) = \lim_{n \to \infty} \frac{p_{n-1}^{(1)}(x)}{p_n(x)}, \quad x \in \mathbb{C} - \mathbb{R},$$

where $\{p_n^{(1)}(x)\}$ is the system of associated polynomials of order 1 of $\{p_n(x)\}$ (see §2 for the definition of $\{p_n^{(1)}(x)\}$). Hence, if $\{p_n(x)\}$ is given a priori by a recurrence relation such as (1.1), and it is known in advance that they are orthogonal with respect to a unique measure $\mu$ with total mass 1, then $\mu$ can be determined from $X(x)$, as given by (1.5), via the Perron-Stieltjes inversion formula ([7], [5], [14]),

$$\int_{-\infty}^{+\infty} f d\mu = \lim_{\epsilon \to 0^+} \frac{1}{2\pi i} \int_{-\infty}^{+\infty} \{X(x-i\epsilon) - X(x+i\epsilon)\} f(x) \, dx,$$

which holds for any bounded and continuous numerical function $f$ on $\mathbb{R}$ provided that the support of $d\mu$ is contained in a half line. The existence of a unique measure $\mu$ as above can be guaranteed from properties of the coefficients $a_n^{(j)}$ in (1.1). This is the case, for example, if there is a constant $M > 0$ such that

$$0 < a_n^{(j)} < M, \quad 0 \leq j \leq k - 1, \quad n \geq 0.$$

In what follows, we will assume that conditions such as (1.7) are given which guarantee the uniqueness of $\mu$. This is expressed by saying that the Hamburger moment problem for $\{p_n(x)\}$ is determined.

The notation

$$(a)_n = \begin{cases} 1, & n = 0, \\ a(a+1)(a+2)\cdots(a+n-1), & n \geq 1, \end{cases}$$

for shifted factorials will be used throughout. If $a \neq 0, -1, -2, \ldots$, then the shifted factorial is

$$(a)_n = \frac{\Gamma(a+n)}{\Gamma(a)},$$

where $\Gamma$ stands for the Gamma Function ([18]). The series

$$\binom{a}{c} x = \sum_{n=0}^{\infty} \frac{(a)_n(b)_n}{(c)_n n!} x^n, \quad |x| < 1, \binom{b}{c},$$
is the hypergeometric series. We recall the binomial formula ([18])

\[(1 - x)^{-a} = 2F_1 \left( \begin{array}{c} a, 1 \\ 1 \end{array} \right | x), \quad |x| < 1,\]

and the Euler integral representation ([18])

\[
\int_0^1 t^{b-1}(1 - t)^{c-b-1}(1 - xt)^{-a} dt
= \frac{\Gamma(b)\Gamma(c - b)}{\Gamma(c)} 2F_1 \left( \begin{array}{c} a, b \\ c \end{array} \right | x),
\]

which holds for $|x| < 1$, when $\text{Re}(c) > \text{Re}(b) > 0$. Since the right-hand side of (1.12) is meaningful as long as $b > 0$ and $c$ and $c - b$ are not not integers $\leq 0$, we can define

\[
\int_0^1 t^c(1 - xt)^{-A}(1 - t)^{-B} dt
= \frac{\Gamma(c + 1)\Gamma(-B + 1)}{\Gamma(-B + c + 2)} 2F_1 \left( \begin{array}{c} A, c + 1 \\ -B + c + 2 \end{array} \right | x)
\]

whenever $c > -1$, $|x| < 1$ and $B$ is not an integer $\geq 1$. The integral in (1.13) is called a Hadamard integral and will be used in §5. Details about the theory of Hadamard singular integrals can be found in [4], [8], [17].

2. Basic results. The results in this section and the next section follow closely those of §§2, 3 in [9], so our treatment will be rather sketchy.

The system of equations (1.1) can be written in matrix form as

\[
(2.1) \quad A \begin{bmatrix} p_{nk+1} \\ p_{nk+2} \\ p_{nk+3} \\ \vdots \\ p_{nk+k-1} \\ p_{nk} \end{bmatrix} = \begin{bmatrix} (x - b_n^{(0)})p_{nk} \\ a_n^{(1)}p_{nk} \\ 0 \\ \vdots \\ 0 \\ p_{nk+k} \end{bmatrix},
\]

where $A$ is the $k \times k$ matrix

\[
(2.2) \quad A = \begin{bmatrix} 1 & 0 & 0 & 0 & \cdots & 0 & 0 & 0 & a_n^{(0)} \\ x - b_n^{(1)} & -1 & 0 & 0 & \cdots & 0 & 0 & 0 \\ -a_n^{(2)} & x - b_n^{(2)} & -1 & 0 & \cdots & 0 & 0 & 0 \\ 0 & -a_n^{(3)} & x - b_n^{(3)} & -1 & \cdots & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & \cdots & -a_n^{(k-2)} & x - b_n^{(k-2)} & -1 \\ 0 & 0 & 0 & 0 & \cdots & 0 & -a_n^{(k-1)} & x - b_n^{(k-1)} \\ 0 & 0 & 0 & 0 & \cdots & 0 & 0 & 0 \end{bmatrix}.
\]
We will also write

\[
\Delta_n(i, j) = \begin{cases} 
0, & j < i - 2, \\
1, & j = i - 2, \\
x - b_n^{(i-1)}, & j = i - 1,
\end{cases}
\]

and

\[
\Delta_n(i, j) = \begin{vmatrix} 
x - b_n^{(i-1)} & -1 & 0 & 0 & \cdots & 0 & 0 \\
-a_n^{(i)} & x - b_n^{(i)} & -1 & 0 & \cdots & 0 & 0 \\
0 & -a_n^{(i+1)} & x - b_n^{(i+1)} & -1 & \cdots & 0 & 0 \\
0 & 0 & 0 & 0 & \cdots & -a_n^{(j)} & x - b_n^{(j)}
\end{vmatrix}
\]

for \(n \geq 0\) and \(j \geq i \geq 1\).

We now solve (2.1) for \(p_{nk+j}\) in terms of \(p_{nk}\) and \(p_{nk+k}\) by Cramer's rule and obtain the recursion

\[
(2.5) \Delta_n(2, k-1)p_{nk+j} = \Delta_n(2, j-1)p_{nk+k} + a_n^{(1)}a_n^{(2)}\cdots a_n^{(j)}\Delta_n(j+2, k-1)p_{nk}, \\
n \geq 0, j = 1, \ldots, k-1.
\]

Furthermore,

\[
(2.6) a_n^{(0)}\Delta_n(2, k-1)p_{nk-1} = [(x - b_n^{(0)})\Delta_n(2, k-1) - a_n^{(1)}\Delta_n(3, k-1)]p_{nk} - p_{nk+k}, \\
n \geq 0.
\]

In particular (we assume \(p_{-j}(x) = 0, j = 1, 2, \ldots\)),

\[
(2.7) p_k(x) = (x - b_0^{(0)})\Delta_0(2, k-1) - a_0^{(1)}\Delta_0(3, k-1) = \Delta_0(1, k-1).
\]

For \(i = 1, 2, \ldots, k - 1\), the associated polynomials of order \(i\), \(\{p_n^{(i)}(x)\}\), of \(\{p_n(x)\}\) are defined recursively by

\[
(2.8) (x - b_n^{(j)})p_{nk-i+j}^{(i)} = p_{nk-i+j+1}^{(i)} + a_n^{(j)}p_{nk-i+j-1}^{(i)}, \\
0 \leq j \leq k - 1,
\]
Writing (2.8) in matrix form and solving for \( p^{(i)}_{nk-i+j} \) in terms of \( p^{(i)}_{(n+1)k-i} \) and \( p^{(i)}_{nk-i} \) gives, exactly as in [9], the following results

\[
(2.9) \quad \Delta_n(2, k-1)p^{(i)}_{nk-i+j} = \Delta_n(2, j-1)p^{(i)}_{(n+1)k-i} + a^{(1)}_n \cdots a^{(j)}_n \Delta_n(j+2, k-1)p^{(i)}_{nk-i},
\]

and

\[
(2.10) \quad a^{(0)}_n \Delta_n(2, k-1)p^{(i)}_{nk-i-1} = -p^{(i)}_{(n+1)k-i} + [(x - b^{(0)}_n)\Delta_n(2, k-1) - a^{(1)}_n \Delta_n(3, k-1)]p^{(i)}_{nk-i} \quad \text{for } n \geq 1.
\]

Let \( \tilde{\Delta}_n(i+1, k-1) \) be the matrix whose determinant is (2.4) with \( j = k-1 \) (so that \( \text{Det}(\tilde{\Delta}_n(i+1, k-1)) = \Delta_n(i+1, k-1) \)). Then the relationship

\[
(2.11) \quad \tilde{\Delta}_0(i+1, k-1) \begin{bmatrix} p^{(i)}_0 \\ p^{(i)}_1 \\ \vdots \\ p^{(i)}_{k-i-2} \\ p^{(i)}_{k-i-1} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ p^{(i)}_{k-i} \end{bmatrix},
\]

the initial condition \( p^{(i)}_0(x) = 1 \) and Cramer's rule give

\[
(2.12) \quad p^{(i)}_j = \Delta_0(i+1, j+i-1), \quad j = 0, 1, \ldots, k-i.
\]

In particular we find

\[
(2.13) \quad p^{(1)}_{k-1}(x) = \Delta_0(2, k-1).
\]

The associated polynomials of higher order \( \{p^{(lk+i)}_n(x)\} \), \( l \geq 0 \), \( i = 0, 1, 2, \ldots, k-1 \), are defined by

\[
(2.14) \quad (x - b^{(j)}_{n+l})p^{(lk+i)}_{nk-i+j}(x) = p^{(lk+i)}_{nk-i+j+1}(x) + a^{(j)}_{n+l}p^{(lk+i)}_{nk-i+j-1}(x),
\]

\[
p^{(lk+i)}_{-1}(x) := 0, \quad p^{(lk+i)}_0(x) := 1, \quad j = 0, 1, \ldots, k-1.
\]

Thus,

\[
(2.15) \quad \Delta_{n+l}(2, k-1)p^{(lk+i)}_{nk-i+j} = \Delta_{n+l}(2, j-1)p^{(lk+i)}_{(n+1)k-i} + a^{(1)}_{n+l} \cdots a^{(j)}_{n+l} \Delta_{n+l}(j+2, k-1)p^{(lk+i)}_{nk-i},
\]
\[ j = 0, 1, \ldots, k - 1, \ n \geq 1, \ \text{and} \]
\[ (2.16) \quad a_{n+1}^{(0)} \Delta_{n+1}(2, k - 1) p_{nk-i-1}^{(l+1)} = -p_{n+1,k-i}^{(l+1)} + [(x - b_{n+1}^{(0)}) \Delta_{n+1}(2, k - 1) - a_{n+1}^{(1)} \Delta_{n+1}(3, k - 1)] p_{nk-i}^{(l+1)}, \]
\[ n \geq 1. \ \text{Also,} \]
\[ (2.17) \quad p_j^{(l+1)}(x) = \Delta_l(i + 1, j + i - 1), \quad 0 \leq j \leq k - i. \]

3. The link polynomials. Denote with \( \{P_l^n(x)\} \) the system of polynomials defined for \( l \geq 0 \) by

\[ (3.1) \quad [(x - b_{n+1}^{(0)}) \Delta_{n+1}(2, k - 1) \Delta_{n+1-2}(2, k - 1) - a_{n+1}^{(1)} \Delta_{n+1}(3, k - 1) \Delta_{n+1-1}(2, k - 1) - a_{n+1}^{(0)} \Delta_{n+1}(2, k - 1) \Delta_{n+1-1}(2, k - 2)] P_n^{(l)}(x) = \Delta_{n+1-1}(2, k - 1) P_{n+1}^{(l)}(x) + a_{n+1}^{(0)} a_{n+1}^{(1)} \cdots a_{n+1}^{(k-1)} \Delta_{n+1}(2, k - 1) P_{n-1}^{(l)}(x), \quad n \geq 0, \]

and the initial conditions

\[ (3.2) \quad P_{l-1}^{(l)}(x) = 0, \quad P_0^{(l)}(x) = 1. \]

We adopt the convention

\[ (3.3) \quad \Delta_{-1}(2, k - 2) := 0, \quad \Delta_{-1}(2, k - 1) := 1. \]

In (2.5) replace \( n - 1 \) by \( n \) and take \( j = k - 1 \) to find

\[ (3.4) \quad \Delta_{n-1}(2, k - 1) P_{n-1,k-1} = \Delta_{n-1}(2, k - 2) P_{nk} + a_{n-1}^{(1)} a_{n-1}^{(2)} \cdots a_{n-1}^{(k-1)} p_{n-1,k}, \quad n \geq 1. \]

This, together with (2.6) and (3.3), shows that if \( P_n(x) = p_{nk}(x) \), \( n \geq 0 \), then \( \{P_n(x)\} \) satisfies (3.1) and (3.2) with \( l = 0 \). Hence,

\[ (3.5) \quad P_n(x) = P_n^{(0)}(x), \quad n \geq 0. \]

The polynomials \( \{P_n(x)\} \) are called the link polynomials of the blocks (1.1) defining \( \{p_n(x)\} \).

Let

\[ (3.6) \quad W((P_n^{(l)}(x), P_n^{(l+1)}(x)) = \Delta_l(2, k - 1) \left| \begin{array}{cc} P_n^{(l)}(x), & P_n^{(l+1)}(x) \\ P_{n+1}^{(l)}(x), & P_n^{(l+1)}(x) \end{array} \right|, \quad n \geq 0, \]
be the Casorati determinants of \( \{P_n^{(l)}(x)\} \). Then
\[
W((P_0^{(l)}(x), P_{-1}^{(l+1)}(x))) = \Delta_l(2, k - 1)
\]
and
\[
(3.7) \quad W(P_n^{(l)}(x), P_{n-1}^{(l+1)}(x)) = \Delta_{n+1}(2, k - 1) \prod_{j=1}^{n} a_j^{(0)} a_{j+1}^{(1)} \cdots a_{j+1}(k-1), \quad n \geq 1.
\]
Since \( W(P_n^{(l)}(x), P_{n-1}^{(l+1)}(x)) \) is not identically zero, \( \{P_n^{(l)}(x)\} \) and \( \{P_{n-1}^{(l+1)}(x)\} \) are linearly independent solutions of (3.1).

Let \( \{Q_n(x)\} \) be a system of polynomials satisfying (3.1) for \( n \geq 1 \).

Then
\[
(3.8) \quad Q_n(x) = AP_n^{(l)}(x) + BP_{n-1}^{(l+1)}(x), \quad n \geq 0,
\]
where
\[
(3.9) \quad A_0 = Q_0(x), \quad B = Q_1(x) - Q_0(x)P_1^{(l)}(x).
\]
This follows from \( \{P_n^{(l)}(x)\}, \{P_{n-1}^{(l+1)}(x)\} \) being a basis of solutions of (3.1).

For example, it is readily seen that \( \{P_n^{(lk)}(x)\} \) satisfies the recurrence relation (3.1) for \( n \geq 1 \), and a calculation based on (3.8) and (3.9) gives
\[
(3.10) \quad P_n^{(lk)}(x) = P_n^{(l)}(x) + a_l^{(0)} \Delta_l(2, k - 1) \frac{\Delta_{l-1}(2, k - 2)}{\Delta_{l-1}(2, k - 1)} P_{n-1}^{(l+1)}(x),
\]
which holds for \( l, n \geq 0 \). Observe that \( P_{nk}(x) = P_{nk}^{(0)}(x) = P_n^{(0)}(x) = P_n(x) \). On the other hand, if \( i = 1, 2, \ldots, k - 1 \) and \( Q_n(x) = P_{(n+1)k-i}^{(l+1)}(x) \), then \( \{Q_n(x)\} \) satisfies (3.1), with \( l + 1 \) in the place of \( l \), for \( n \geq 1 \). A calculation based on (2.15), (2.16), (2.17) and (3.9) then gives
\[
(3.11) \quad P_{(n+1)k-i}^{(l+1)}(x) = \Delta_l(i + 1, k - 1) P_{n-1}^{(l+1)}(x) + a_l^{(0)} \frac{\Delta_{l+1}(2, k - 1)}{\Delta_l(2, k - 1)} P_{n-1}^{(l+1)}(x),
\]
for \( n \geq 0 \), and it is easily verified that
\[
(3.12) \quad W(P_{k-2}^{(l+1)}, P_{k-i-1}^{(l+1)}) = [p_{k-2}^{(l+1)} P_{k-i}^{(l+1)} - p_{k-1}^{(l+1)} P_{k-i-1}^{(l+1)}] = a_l^{(i)} \cdots a_l^{(k-1)} \Delta_l(2, i - 2).
\]
Thus we have established the explicit representation

\begin{equation}
\tag{3.13}
P^{(l+1)}_{n+1,k-1}(x) = \Delta_l(i + 1, k - 1)P^{(l+1)}_n(x)
+ a^{(0)}_{l+1}a^{(i)}_l \cdots a^{(k)}_l \Delta_l(2, i - 2)
\times \frac{\Delta_{l+1}(2, k - 1)}{\Delta_l(2, k - 1)} P^{(l+2)}_{n-1}(x)
\end{equation}

which holds for \( n \geq 0, \ l \geq 0, \ i = 1, 2, \ldots, k - 1 \). When \( i = 1 \) we have

\begin{equation}
\tag{3.14}
P^{(l+1)}_{n+1,k-1}(x) = \Delta_l(2, k - 1)P^{(l+1)}_n(x), \quad n \geq 0,
\end{equation}

and when \( \Delta_n(2, k - 1) \) is independent of \( n \),

\begin{equation}
\tag{3.15}
P^{(l)}_{nk}(x) = P^{(l)}_n(x) + a^{(0)}_l \Delta_{l-1}(2, k - 2)P^{(l+1)}_{n-1}(x),
\end{equation}

\begin{equation}
\tag{3.16}
P^{(l+1)}_{(n+1)k-1}(x) = \Delta_l(2, k - 1)P^{(l+1)}_n(x),
\end{equation}

\begin{equation}
\tag{3.17}
P^{(l+1)}_{n+1,k-i}(x) = \Delta_l(i + 1, k - 1)P^{(l+1)}_n(x)
+ a^{(0)}_{l+1}a^{(i)}_l \cdots a^{(k-1)}_l \Delta_l(2, i - 2)P^{(l+2)}_{n-1}(x),
\quad n \geq 0, \ i = 2, 3, \ldots, k - 1.
\end{equation}

Let

\begin{equation}
\tag{3.18}
P^{(l)}(x) = \lim_{n \to \infty} \frac{P^{(l+1)}_{n-1}(x)}{P^{(l)}_n(x)}, \quad x \in \mathbb{C} - \mathbb{R}.
\end{equation}

The Stieltjes transform of the measure of orthogonality of \( \{p^{(lk+i)}_n(x)\} \) is

\begin{equation}
\tag{3.19}
X_{i,l}(x) = \lim_{n \to \infty} \frac{P^{(lk+i+1)}_{n-1}(x)}{P^{(lk+i)}_n(x)}, \quad x \in \mathbb{C} - \mathbb{R},
\end{equation}

\( l \geq 0, \ i = 0, 1, 2, \ldots, k - 1 \). From (3.10), (3.13), and (3.3), we obtain the following formulae

\begin{equation}
\tag{3.20}
X_{0,0}(x) = \Delta_0(2, k - 1)P^{(0)}(x), \quad i, l = 0,
\end{equation}

\begin{equation}
\tag{3.21}
X_{0,l}(x) = \frac{\Delta_{l-1}(2, k - 1) \Delta_l(2, k - 1)P^{(l)}(x)}{\Delta_{l-1}(2, k - 1) + a^{(0)}_l \Delta_l(2, k - 1) \Delta_{l-1}(2, k - 2)P^{(l)}(x)}, \quad l > 0,
\end{equation}

\( l > 0 \),
and

\[(3.22) \quad X_{i,l}(x) = \frac{N_{i,l}}{D_{i,l}}, \quad l \geq 0, \quad i = 1, 2, \ldots, k-1,\]

where

\[N_{i,l} = \Delta_i(2, k-1)\Delta_i(i+2, k-1) + a_{l+1}^{(0)}a_{l}^{(i+1)} \cdots a_{l}^{(k-1)}\Delta_{l+1}(2, k-1)\Delta_i(2, i-1)P^{(l+1)}(x)\]

and

\[D_{i,l} = \Delta_i(2, k-1)\Delta_i(i+1, k-1) + a_{l+1}^{(0)}a_{l}^{(i)} \cdots a_{l}^{(k-1)}\Delta_{l+1}(2, k-1)\Delta_i(2, i-2)P^{(l+1)}(x),\]

for \(l \geq 0, \quad i = 1, 2, \ldots, k-1.\) When \(\Delta_n(2, k-1)\) is independent of \(n\), the above relationships simplify to

\[(3.23) \quad X_{0,0}(x) = \Delta_0(2, k-1)P^{(0)}(x),\]

\[(3.24) \quad X_{0,l}(x) = \frac{\Delta_i(2, k-1)P^{(l)}(x)}{1 + a_l^{(0)}\Delta_{l-1}(2, k-2)P^{(l)}(x)}, \quad l \geq 0, \quad i = 0,\]

and

\[(3.25) \quad X_{i,l}(x) = \frac{\Delta_i(i+2, k-1) + a_{l+1}^{(0)}a_{l}^{(i+1)} \cdots a_{l}^{(k-1)}\Delta_{l+1}(2, i-1)P^{(l+1)}(x)}{\Delta_i(i+1, k-1) + a_{l+1}^{(0)}a_{l}^{(i)} \cdots a_{l}^{(k-1)}\Delta_{l+1}(2, i-2)P^{(l+1)}(x)}, \quad l \geq 0, \quad i = 1, 2, \ldots, k-1.\]

**Remark 3.1.** When \(\Delta_n(2, k-1)\) is independent of \(n\), (3.1) becomes

\[(3.26) \quad [(x - b_{n+l}^{0})\Delta_{n+l}(2, k-1) - a_{n+l}^{(1)}\Delta_{n+l}(3, k-1) - a_{n+l}^{(0)}\Delta_{n+l-1}(2, k-2)]P^{(l)}_n(x) = P^{(l)}_{n+1}(x) + a_{n+l}^{(0)}a_{n+l-1}^{(1)} \cdots a_{n+l-1}^{(k-1)}P^{(l)}_{n-1}(x), \quad n \geq 1,\]

and (3.2) continues to hold.

4. **Connection with polynomial mappings.** Let \(\{q_n(x)\}\) be a system of polynomials such that \(q_0(x) = 1\) and for every \(n\), \(q_n(x)\) has degree \(n\) and positive leading coefficient. In addition, assume that the polynomial set \(\{q_n(x)\}\) is orthonormal with respect to a probability measure \(\mu\) whose support is contained in \([-s, s]\), \(0 < s < +\infty\). Let
Let $T(x)$ be a polynomial of degree $k \geq 2$ with simple zeros such that $T(x) \geq s$ whenever $T'(x) = 0$. We say that $T(x)$ is a polynomial mapping for $\{q_n(x)\}$. Choose $W(x) = k^{-1}T'(x)$, and let $\{p_n(x)\}$ be the system of monic orthogonal polynomials obtained from $\{q_n(x)\}$ via the polynomial mapping $T(x)$ (with $W(x)$ as above) in the sense of Geronimo and Van Assche [12]. Assume $\{p_n(x)\}$ is given by (1.1) and (1.2). It follows from (2.3) of [12] that

$$p_{nk}(x) = c^{-n} \sqrt{\lambda_n} q_n(T(x)), \quad n \geq 0,$$

where $c$ is the leading coefficient of $T(x)$ and

$$\lambda_n = \frac{a_n^{(0)}}{a_0^{(0)}} \prod_{j=0}^{n-1} a_j^{(1)} a_j^{(2)} \cdots a_j^{(k-1)}, \quad n \geq 0.$$

More explicitly, let $T(x)$ and $W(x)$ be as above, and assume that a system of polynomials $\{Q_n(x)\}$ is given by

$$(x - C_n)Q_n(x) = A_n Q_{n+1}(x) + B_n Q_{n-1}(x), \quad n \geq 0,$$

$$Q_{-1}(x) = 0, \quad Q_0(x) = 1.$$

Let $\{q_n(x)\}$ be the corresponding system of orthonormal polynomials; i.e.,

$$q_n(x) = \frac{Q_n(x)}{\sqrt{\Lambda_n}}, \quad n \geq 0,$$

where

$$\Lambda_n = \int_{-s}^s Q_n^2(x) \, d\mu(x).$$

If $T(x) = c \hat{T}(x)$ with $\hat{T}(x)$ monic, then

$$(\hat{T}(x) - c^{-1}C_n)p_{nk}(x)$$

$$= p_{nk+k}(x) + c^{-2} A_{n-1} B_n p_{(n-1)k}(x), \quad n \geq 1,$$

so that

$$p_0(x) = 1, \quad p_k(x) = \hat{T}(x) - c^{-1}C_0,$$

$$p_{nk}(x) = c^{-n} A_0 \cdots A_{n-1} Q_n(T(x)), \quad n \geq 0.$$

We also say that $\{p_n(x)\}$ is obtained from $\{Q_n(x)\}$ via the polynomial mapping $T(x)$. Our next result gives a sufficient condition for $\Delta_n(2, k - 1)$ to be independent of $n$. 
Theorem 4.1. Let \( \{p_n(x)\} \), as in (1.1) and (1.2), be obtained from \( \{Q_n(x)\} \), given by (4.3), via the polynomial mapping \( T(x) \). Then \( \Delta_n(2, k - 1) \) must be independent of \( n \).

Proof. Let \( T(x) = c \hat{T}(x) \) and \( \hat{T}(x) \) monic. Then (4.4) and (4.5) hold, and from (3.1) with \( 1 = 0 \) and (3.5) we obtain

\[
\begin{align*}
[(x - b_n^{(0)}) \Delta_n(2, k - 1) \Delta_{n-1}(2, k - 1) & - a_n^{(1)} \Delta_n(3, k - 1) \Delta_{n-1}(2, k - 1) \\
- a_n^{(0)} \Delta_n(2, k - 1) \Delta_{n-1}(2, k - 2) & - \Delta_{n-1}(2, k - 1)(\hat{T}(x) - c^{-1} C_n) p_{nk} \\
& = [\Delta_n(2, k - 1) a_n^{(0)} a_{n-1}^{(1)} \cdots a_{n-1}^{(k-1)} \\
& - \Delta_{n-1}(2, k - 1) c^{-2} A_{n-1} B_n] p_{(n-1)k}, \quad n \geq 1.
\end{align*}
\]

Since the left-hand side is either 0 or a polynomial of degree at least \( nk \), whereas the right-hand side has degree \( nk - 1 \) at the most, both sides must vanish. Thus,

\[
\Delta_n(2, k - 1) = \Delta_{n-1}(2, k - 1) = \Delta_0(2, k - 1),
\]

\[
a_n^{(0)} a_{n-1}^{(1)} \cdots a_{n-1}^{(k-1)} = c^{-2} A_{n-1} B_n, \quad n \geq 1.
\]

Remark 4.1. The preceding results also imply

(4.6) \[ \hat{T}(x) = (x - b_0^{(0)}) \Delta_0(2, k - 1) - a_0^{(1)} \Delta_0(3, k - 1) - c^{-1} C_0, \]

(4.7) \[ C_n = C_0 + c(a_n^{(0)} \Delta_{n-1}(2, k - 2) + a_n^{(1)} \Delta_n(3, k - 1) - a_0^{(1)} \Delta_0(3, k - 1)), \quad n \geq 1, \]

and

(4.8) \[ a_n^{(0)} + a_n^{(1)} = a_0^{(1)}, \quad n \geq 1. \]

Remark 4.2. We shall see in §5 that the condition on \( \Delta_n(2, k - 1) \) being independent of \( n \) is not sufficient for \( \{p_n(x)\} \) to be obtained by means of a polynomial mapping. Assume, however, that (1.7) holds and that

(4.9) \[ \Delta_n(x) := a_n^{(0)} \Delta_{n-1}(2, k - 2) + a_n^{(1)} \Delta_n(3, k - 1) - a_0^{(1)} \Delta_0(3, k - 1) \]

is independent of \( x \) (which implies that (4.8) holds). Let \( 0 < s < +\infty \) be such that the inverse image of \( [-M, M] \) under \( \Delta_0(1, k - 1) \) is
contained in \([s, s]\), and choose \(c\) such that \(c\Delta_0(1, k - 1) \geq M\) at all points where \(\Delta_0'(1, k - 1) = 0\). Let

\[(4.10)\]

\[T(x) = c\Delta_0(1, k - 1).\]

Since \(\Delta_0'(1, k - 1) = p_k(x), \Delta_0(1, k - 1)\) must have real and simple zeros. Let \(\{Q_n(x)\}\) be defined by

\[(4.11)\]

\[(x - C_n)Q_n(x) = Q_{n+1} + a_n^{(0)} a_{n-1}^{(1)} \cdots a_{n-1}^{(k-1)} Q_{n-1}(x), \quad n \geq 1,\]

where \(C_0 = 0, C_n = c\Delta_n(x), n \geq 1\). Then

\[(4.12)\]

\[p_{nk}(x) = c^{-n} Q_n(T(x)), \quad n \geq 0,\]

and \(T(x)\) is a polynomial mapping for \(\{Q_n(x)\}\). Hence \(\{p_n(x)\}\) can be obtained via a polynomial mapping.

**5. Sieved orthogonal polynomials.** Let \(\{p_n(x)\}\) be given by

\[(5.1)\]

\[(x - b_n^{(j)})p_{nk+j}(x) = p_{nk+j+1}(x) + a_n^{(j)} p_{nk+j-1}(x), \quad n \geq 1,\]

\[p_{-1}(x) = 0, \quad p_0(x) = 1,\]

with

\[(5.2)\]

\[b_n^{(j)} = 0, \quad 1 \leq j \leq k - 1; \quad a_n^{(j)} = \frac{1}{4}, \quad 2 \leq j \leq k - 1; \quad n \geq 0.\]

Then \(\{p_n^{(i)}(x)\}, i = 0, 1, 2, \ldots,\) is called a system of sieved orthogonal polynomials. When \(k > 2\), \(\{p_n(x)\}\) is called a system of sieved orthogonal polynomials of the first kind, and \(\{p_n^{(1)}(x)\}\) a system of the second kind. Curiously, because of historical reasons (see [2]) \(\{p_n^{(1)}(x)\}\) is not the system of sieved polynomials of the second kind of the system \(\{p_n(x)\}\). Instead, the system of sieved polynomials of the second kind of \(\{p_n(x)\}\) is the system of polynomials \(\{q_n^{(1)}(x)\}\) with \(\{q_n(x)\}\) determined by

\[(5.3)\]

\[(x - \tilde{b}_n^{(j)})q_{nk+j}(x) = q_{nk+j+1}(x) + \tilde{a}_n^{(j)} q_{nk+j-1}(x), \quad n \geq 0, 0 \leq j \leq k - 1,\]

where

\[(5.4)\]

\[\tilde{a}_n^{(0)} = a_n^{(1)}, \quad \tilde{a}_n^{(1)} = a_n^{(0)}, \quad \tilde{a}_n^{(j)} = \frac{1}{4}, \quad 2 \leq j \leq k - 1, \quad n \geq 0,\]

\[\tilde{b}_n^{(0)} = b_n^{(0)}, \quad \tilde{b}_n^{(j)} = 0, \quad 1 \leq j \leq k - 1, \quad n \geq 0.\]
When $k = 2$, the above definition is applicable provided that we choose $\hat{\alpha}_1(0) = 1/4$ instead of $\hat{\alpha}_1(0) = a_0^{(1)}$ in (5.4).

If $\{p_n(x)\}$ is a system of sieved polynomials of the first kind, then

$$\Delta_n(2, k - 1) = \tilde{\U}_k(x), \quad \Delta_n(2, k - 2) = \Delta_n(3, k - 1) = \tilde{\U}_k(x),$$

and their monic link polynomials $\{P_n(x)\}$ satisfy

$$[(x - b_n^{(0)})\tilde{\U}_{k-1}(x) - (a_n^{(0)} + a_n^{(1)})\tilde{\U}_{k-2}(x)]P_n(x) = P_{n+1}(x) + 4^{2-k}a_n^{(0)}a_n^{(1)}P_{n-1}(x), \quad n \geq 1,$$

$$P_0(x) = 1, \quad P_1(x) = (x - b_0^{(0)})\tilde{\U}_{k-1}(x) - a_0^{(1)}\tilde{\U}_{k-2}(x),$$

where $\{\tilde{\U}_n(x)\}$ (see [18]) is the system of monic Chebyshev polynomials of the second kind: $\tilde{\U}_{-1}(x) = 0, \quad \tilde{\U}_0(x) = 1; \quad x\tilde{\U}_n(x) = \tilde{\U}_{n+1} + \frac{1}{4}\tilde{\U}_{n-1}(x), \quad n \geq 0$. This follows from (3.26). Relation (5.5) can also be written in the form

$$2^{1-k}[T_k(x) - b_n^{(0)}U_{k-1}(x) + (1 - 2(a_n^{(0)} + a_n^{(1)}))]P_n(x) = P_{n+1}(x) + 4^{2-k}a_n^{(0)}a_n^{(1)}P_{n-1}(x), \quad n \geq 1,$$

$$P_0(x) = 1,$$

$$P_1(x) = 2^{1-k}[T_k(x) - b_0^{(0)}U_{k-1}(x) + (1 - 2a_0^{(1)})U_{k-2}(x)],$$

where $U_n(x) = 2^n\tilde{\U}_n(x) = \sin(n + 1)\theta/\sin\theta$, if $x = \cos\theta$, and $T_0(x) = 1, \quad T_n(x) = \frac{1}{2}((U_n(x) - U_{n-2}(x)), \quad n \geq 0$, are Chebyshev polynomials of the second and first kinds, respectively. It follows that if

$$a_0^{(1)} = \frac{1}{2}; \quad b_0^{(0)} = 0, \quad a_n^{(0)} + a_{n+1}^{(1)} = \frac{1}{2}, \quad n \geq 0,$$

in which case $\{p_n(x)\}$ is called a system of sieved random walk polynomials of the first kind (see [7], [9]), then

$$p_{nk}(x) = P_n(x) = \frac{1}{2^{n(k-1)}}\tilde{Q}_n(T_k(x))$$

where $\{\tilde{Q}_n(x)\}$ is the system of orthogonal polynomials determined by

$$x\tilde{Q}_n(x) = \tilde{Q}_{n+1}(x) + 4a_n^{(0)}a_n^{(1)}\tilde{Q}_{n-1}(x), \quad n \geq 0,$$

$$\tilde{Q}_{-1}(x) = 0, \quad \tilde{Q}_0(x) = 1.$$
with $A_n = 2a_n^{(1)}$, $B_n = 2a_n^{(0)}$, $n \geq 1$, $A_0 = 1$, $B_0 = 0$. Relation (5.8), which can also be written

$$p_{nk}(x) = \frac{A_0 \cdots A_{n-1}}{2n(k-1)} Q_n(T_k(x)),$$

means that $\{p_n(x)\}$ is obtained from $\{Q_n(x)\}$ (or $\{\widehat{Q}_n(x)\}$) via the polynomial mapping $T(x) = T_k(x)$. Since $A_n + B_n = 1$, $n \geq 0$, $\{Q_n(x)\}$ is a system of random walk polynomials ([7], [9]). The converse is a consequence of the following theorem.

**Theorem 5.1.** Let $\{p_n(x)\}$ be a system of sieved polynomials of the first kind, and assume that $\{p_n(x)\}$ is obtained from the system of orthogonal polynomials $\{Q_n(x)\}$,

$$\begin{align*}
(x - C_n)Q_n(x) &= A_nQ_{n+1}(x) + B_nQ_{n-1}(x), \quad n \geq 0, \\
Q_{-1}(x) &= 0, \quad Q_1(x) := 1,
\end{align*}$$

by means of the polynomial mapping $T(x)$. If $k > 2$, then

$$b_n^{(0)} = b_0^{(0)}, \quad a_{n+1}^{(0)} + a_{n+1}^{(1)} = a_0^{(1)}, \quad n \geq 0,$$

and $Q_n(x) = R_n(x - C_0)$, where $\{R_n(x)\}$ is a system of symmetric polynomials.

**Proof.** Assume $\{p_n(x)\}$ is obtained from (5.12) by means of the polynomial mapping $T(x) = c\widehat{T}(x)$, with $\widehat{T}(x)$ a monic polynomial of degree $k$. It follows at once that

$$p_{nk}(x) = c^{-n}A_0 \cdots A_{n-1}Q_n(T(x)), \quad n \geq 1; p_0(x) = 1,$$

so that

$$\begin{align*}
(\widehat{T}(x) - c^{-1}C_n)p_{nk}(x) &= p_{nk+k}(x) + c^{-2}A_{n-1}B_n\overline{P}_{(n-1)k}(x), \quad n \geq 1, \\
p_0(x) := 1, \quad p_k(x) = \widehat{T}(x) - c^{-1}C_0.
\end{align*}$$

Thus,

$$\widehat{T}(x) - c^{-1}C_0 = \widehat{T}_k(x) - b_0^{(0)}\overline{U}_{k-1}(x) + \frac{1}{2}[1 - 2a_0^{(1)}]\overline{U}_{k-2}(x)$$

and

$$\begin{align*}
\widehat{T}(x) - c^{-1}C_n &= \widehat{T}_k(x) + \frac{1}{2}[1 - (a_n^{(0)} + a_n^{(1)})] \overline{U}_{k-2}(x) \\
&\quad - b_0^{(0)}\overline{U}_{k-1}(x), \quad n \geq 1.
\end{align*}$$
(5.18) \[ c^{-1}(C_n - C_0) = [a_0^{(1)} - (a_n^{(0)} + a_n^{(1)})] \hat{U}_{k-2}(x) + (b_0^{(0)} - b_n^{(0)}) \hat{U}_{k-1}(x), \quad n \geq 1, \]
so that
(5.19) \[ b_n^{(0)} = b_0^{(0)}, \quad a_{n+1}^{(0)} + a_{n+1}^{(1)} = a_0^{(1)}, \quad C_n = C_0, \quad n \geq 0. \]
Hence (5.18) holds, and if \( R_n(x) = Q_n(x + C_0), \ n \geq 0, \) then \( \{R_n(x)\} \)
is a system of symmetric orthogonal polynomials and \( Q_n(x) = R_n(x - C_0). \)

**Corollary 5.1.** Assume the polynomial mapping of Theorem 5.1 is \( T(x) = c \hat{T}_k(x), \ c \geq 2^{k-1}, \) and that \( \{p_n(x)\} \)
is obtained from the system \( \{Q_n(x)\} \) by means of the mapping \( T(x) \). If \( k > 2, \) then \( \{p_n(x)\} \)
is a system of sieved random walk polynomials of the first kind. If, in addition, \( c = 2^{k-1}, \) then \( Q_n(x) \)
is a system of random walk polynomials.

**Proof.** From (5.15),
\[
\hat{T}_k(x) - c^{-1} C_0 = \hat{T}_k(x) - b_0^{(0)} \hat{U}_{k-1}(x) + \left(1 - 2a_0^{(1)}\right) \hat{U}_{k-2}(x).
\]
It follows that \( C_0 = b_0^{(0)} = 0 \) and \( a_0^{(1)} = \frac{1}{2}. \) Also, from (5.17),
\[
\hat{T}_k(x) - c^{-1} C_n = \hat{T}_k(x) - b_n^{(0)} U_{k-1}(x) + \left(1 - 2(a_n^{(0)} + a_n^{(1)})\right),
\]
so that \( b_n^{(0)} = C_n = 0 \) and \( a_n^{(0)} + a_n^{(1)} = \frac{1}{2}, \ n \geq 1. \) On the other hand, if \( c = 2^{k-1}, \)
(5.20) \[ T_k(x)Q_n(T_k(x)) = A_nQ_{n+1}(T_k(x)) + B_nQ_{n-1}(T_k(x)), \quad n \geq 1. \]
Also,
(5.21) \[ T_k(x)Q'_n(T_k(x)) = 2a_n^{(1)} Q'_{n+1}(T_k(x)) + 2a_n^{(0)} Q'_{n-1}(T_k(x)), \quad n \geq 1, \]
with
(5.22) \[ Q'_0(T_k(x)) = 1; \quad Q'_n(T_k(x)) = \frac{2^{n(k-2)}}{a_0^{(1)}a_1^{(1)} \cdots a_{n-1}^{(1)}} p_{nk}(x), \quad n \geq 1, \]
as follows from (5.10) and (5.11). Hence, from (5.20) and (5.22),
\( Q_n(x) = Q'_n(x) \), and then \( A_n = 2a^{(1)}_n \), \( B_n = 2a^{(0)}_n \), \( n \geq 1 \). Thus, \( A_n + B_n = 1 \), \( n \geq 1 \), and, since \( A_0 = 2a^{(1)}_0 = 1 \), it follows that \{\( Q_n(x) \}\} is as random walk polynomial system.

Theorem 5.1 and Corollary 5.1 generalize results in [9] from the case of symmetric polynomials to general polynomials which are not necessarily symmetric.

**Remark 5.1.** The system \( \{p_n(x)\} \) of sieved Pollaczek polynomials of the first kind (see [8]) has the recurrence coefficients

\[
(5.23) \quad a_n^{(0)} = \frac{n}{4(n + a + \lambda)}, \quad a_n^{(1)} = \frac{n + 2\lambda}{4(n + a + \lambda)}, \quad a_k^{(j)} = \frac{1}{4}, \quad 2 \leq j \leq k - 1, \quad n \geq 0,
\]

\[
b_n^{(0)} = \frac{b}{n + a + \lambda}, \quad b_n^{(j)} = 0, \quad 1 \leq j \leq k - 1, \quad n \geq 0.
\]

It follows from Theorem 5.1 that if \( k > 2 \) and \( a \neq 0 \), it cannot be obtained from any system of orthogonal polynomials via a polynomial mapping. On the other hand, if \( a = b = 0 \), then \( \{p_n(x)\} \) is a system of sieved random walk polynomials, namely, the sieved ultraspherical polynomials of the first kind of Al-Salam, Allaway and Askey [2], and

\[
(5.24) \quad p_{nk}(x) = \frac{2(\lambda)_n}{(\lambda)_n 2^{nk}} Q_n(T_k(x)), \quad n \geq 0,
\]

where

\[
(5.25) \quad xQ_n(x) = \frac{n + 2\lambda}{2(n + \lambda)} Q_{n+1}(x) + \frac{n}{2(n + \lambda)} Q_{n-1}(x), \quad n \geq 1,
\]

\[
Q_0(x) = 1, \quad Q_1(x) = 2x.
\]

This follows from (5.11). It is readily seen that

\[
(5.26) \quad Q_n(x) = \frac{n!}{(2\lambda)_n} C_n(x, \lambda), \quad n \geq 0,
\]

where (see [18])

\[
(5.27) \quad 2(n + \lambda)C_n(x, \lambda) = (n + 1)C_{n+1}(x, \lambda) + (n + 2\lambda - 1)C_{n-1}(x, \lambda), \quad n \geq 0,
\]

\[
C_{-1}(x, \lambda) = 0, \quad C_0(x, \lambda) = 1
\]

is the system of ultraspherical polynomials. Thus,

\[
(5.28) \quad p_{nk}(x) = \frac{n!}{2^{nk}(\lambda)_n} C_n(T_k(x), \lambda), \quad n \geq 0.
\]
We also observe that if under the remaining assumptions of the sieved ultraspherical polynomials of the first kind, i.e.,

\[
\begin{align*}
    a_n^{(0)} &= \frac{n}{4(n+\lambda)}, \\
    a_n^{(1)} &= \frac{n + 2\lambda}{4(n+\lambda)}, \\
    a_n^{(j)} &= \frac{1}{4}, \quad b_n^{(0)} = b_n^{(1)} = b_n^{(j)} = 0, \\
    2 \leq j \leq k-1, \quad n \geq 0,
\end{align*}
\]

we change \(a_0^{(1)}\) from 1/2 to \(\alpha/2\), \(\alpha \neq 1\), then, if \(k > 2\), \(\{p_{nk}(x)\}\) cannot be obtained from any system of orthogonal polynomials by means of polynomial mappings (because \(a_n^{(0)} + a_n^{(1)} = 1/2 \neq \alpha/2 = a_0^{(1)}\)). However, it easily follows that

\[
\begin{align*}
    p_{nk}(x) &= \frac{n!}{2^{nk}(\lambda)_n} [C_n(T_k(x), \lambda) \\
    &\quad + 2\lambda(1 - \alpha) U_{k-2}(x) C_{n-1}^{(1)}(T_k(x), \lambda) \\
    &\quad + 2\lambda(1 - \alpha) C_{n-1}^{(2)}(T_k(x), \lambda)], \\
    &\quad n \geq 0,
\end{align*}
\]

or equivalently,

\[
\begin{align*}
    p_{nk}(x) &= \frac{n!}{2^{nk}(\lambda)_n} [\alpha C_n(T_k(x), \lambda) \\
    &\quad + 2\lambda(1 - \alpha)x U_{k-1}(x) C_{k-1}^{(1)}(T_k(x), \lambda)], \\
    &\quad n \geq 1,
\end{align*}
\]

where \(\{C_n^{(i)}(x, \lambda)\}\) denotes the system of \(i\)th-associated polynomials of \(\{C_n(x, \lambda)\}\). Note that if \(k = 2\), (5.30) shows that \(\{p_{nk}(x)\}\) originates via a polynomial mapping.

**Remark 5.2.** Let \(\{p_{nk}(x)\}\) be given by (5.1) and (5.2), and assume that \(\{p_{nk}(x)\}\) is obtained from the system (5.12) by means of a polynomial mapping \(T(x)\). It follows from the proof of Theorem 3.1 that if \(k \geq 2\) then \(b_n^{(0)} = b_0^{(0)}\), \(n \geq 0\), i.e., \(b_n^{(0)}\) is independent of \(n\). The general (non-symmetric) sieved Pollaczek polynomials do not satisfy this condition (as \(b \neq 0\)). Hence, they cannot be obtained via polynomial mappings, even if \(k = 2\). However, the symmetric sieved Pollaczek polynomials \((b = 0\) in (5.23)) can be obtained via a polynomial mapping when \(k = 2\). In fact,

\[
\begin{align*}
    p_{2n}(x) &= \frac{n!}{4^n(\lambda)_n} P_n(T_2(x)), \quad n \geq 0,
\end{align*}
\]
where \( P_n(x) = P_n(x, \lambda, a, a) \), \( n \geq 0 \), is the system of the Pollaczek polynomials

\[
(5.33) \quad 2[(n + \lambda + a)x + a]P_n(x) = (n + 1)P_{n+1}(x) + (n + 2\lambda - 1)P_{n-1}(x), \quad n \geq 0, \\
P_{-1}(x) = 0, \quad P_0(x) = 1.
\]

Thus, Theorem 5.1 cannot be extended to the case \( k = 2 \).

**Remark 5.3.** It is usually assumed that \( a_0^{(1)} = 1/2 \) for sieved polynomials of the first kind (perhaps for historical reasons, because this was indeed the case for the sieved ultra-spherical and random walk polynomials in [2], [7]). Here we drop this assumption, and some interesting results will come about. For example, the sieved ultra-spherical polynomials of the first kind in [2] (i.e., \( a_n^{(j)} \) given by (5.29) with \( a_0^{(1)} = 1/2 \) and \( \lambda > 0 \)) are orthogonal with respect to an absolutely continuous measure whose support is \([-1, 1]\). However, if \( a_0^{(1)} \) is changed to \( \alpha/2 \) where \( \alpha = \frac{2\lambda k}{2\lambda(k-1)+1} \), and \( \lambda > 3/2 \), the absolutely continuous part of the orthogonality measure of the resulting polynomials \( \{p_{nk}(x)\} \) still has \([-1, 1]\) as its support, but now the measure carries masses at the end points \( \pm 1 \) when \( k \) is even. To see this, observe that, from (5.31),

\[
p_{nk}(1) = \frac{n!}{2^{nk}(\lambda)_n} \left[ \alpha C_n(1, \lambda) + 2\lambda(1 - \alpha)kC_{n-1}^{(1)}(1, \lambda) \right], \quad n \geq 1.
\]

But

\[
C_n(1, \lambda) = \frac{(2\lambda)_n}{n!}, \quad C_{n-1}^{(1)}(1, \lambda) = \frac{1}{2\lambda - 1} \left[ \frac{(2\lambda)_n}{n!} - 1 \right], \quad n \geq 0,
\]

as follows from (5.27). Hence

\[
p_{nk}(x) = \frac{n!}{2^{nk}(\lambda)_n} \left[ \frac{2\lambda k - \alpha(2\lambda(k - 1) + 1)}{2\lambda - 1} \frac{(2\lambda)_n}{n!} - \frac{2\lambda k(1 - \alpha)}{2\lambda - 1} \right], \quad n \geq 1,
\]

and, if \( \alpha = \frac{2\lambda k}{2\lambda(k-1)+1} \), then

\[
p_{nk}(1) = \frac{n!}{2^{nk}(\lambda)_n} \cdot \frac{2\lambda k(\alpha - 1)}{2\lambda - 1}, \quad n \geq 1.
\]

Let \( \mu \) denote the orthogonality measure of \( \{p_n(x)\} \). The measure \( \mu \) is compactly supported and its absolutely continuous part has support \([-1, 1]\). Furthermore,

\[
\int_{-\infty}^{+\infty} p_n(x)p_m(x) \, d\mu(x) = \lambda_n \delta_{mn}, \quad m, n \geq 0,
\]
where

\[ \lambda_0 = 1; \quad \lambda_{kn} = \frac{\alpha}{4^{kn}} \cdot \frac{(2\lambda)_n \cdot n!}{(\lambda)_{n+1}^2 (\lambda + n)}, \]

\[ \lambda_{nk+j} = \frac{\alpha}{4^{nk+j}} \cdot \frac{(2\lambda)_{n+1} \cdot n!}{(\lambda)_{n+1}^2}, \]

\[ n \geq 1, \quad 1 \leq j \leq k - 1. \]

It follows that

\[ \frac{p_{nk}^2(1)}{\lambda_{kn}} = \frac{n!(\lambda + k)}{(2\lambda)_n \alpha} \left[ \frac{2\lambda k(1 - \alpha)}{2\lambda - 1} \right]^2, \quad n \geq 1, \]
and, since \( \alpha \neq 1 \), that

\[ \frac{p_{nk}^2(1)}{\lambda_{kn}} \sim \left[ \frac{2\lambda k(1 - \alpha)}{2\lambda - 1} \right]^2 \cdot \frac{(2\lambda)}{\alpha} \cdot n^{2-2\lambda}, \quad n \geq 1. \]

Since \( \lambda > 3/2 \), \( \sum_{n=0}^{\infty} \frac{p_{nk}^2(1)}{\lambda_{kn}} \) converges. Moreover, it follows from (2.5) that

\[ U_{k-1}(x)p_{nk+j}(x) = 2^{k-j}U_{j-1}(x)p_{nk+k}(x) \]

\[ + 2^{-j} \frac{n + 2\lambda}{n + \lambda} U_{k-j-1}(x), \quad 1 \leq j \leq k - 1. \]

Thus

\[ k \frac{p_{nk+j}(1)}{\sqrt{\lambda_{nk+j}}} = j \sqrt{\frac{n + 1}{n + \lambda + 1}} \cdot \frac{p_{(n+1)k}(1)}{\sqrt{\lambda_{(n+1)k}}} + (k - j) \sqrt{\frac{n + 2\lambda}{n + \lambda}} \frac{p_{nk}(1)}{\sqrt{\lambda_{nk}}} \]

from which we deduce (using the inequality \( (a + b)^2 \leq 2(a^2 + b^2) \)) that

\[ \sum_{k=0}^{\infty} \frac{p_{nk+j}^2(1)}{\lambda_{nk+j}} < +\infty, \quad j = 1, 2, \ldots, k - 1. \]

Hence \( \sum_{n=0}^{\infty} \frac{p_{nk}^2(1)}{\lambda_{n}} < +\infty \), and from [4, p. 13], we conclude that \( \mu \) has a mass at \( x = 1 \) and, thus, also at \( x = -1 \). We observe that if \( k > 2 \), this conclusion cannot be obtained from the theory of polynomial mappings as presented in [12].

REMARK 5.4. Under the circumstances above it can be shown that

\[ \mu(\{-1\}) = \mu(\{1\}) = \frac{2\lambda - 3}{2(2\lambda - 1)} \]

when \( k = 2 \) (see [10]).
We finally give an example of how our procedure can be advantageous over other treatments of sieved orthogonal polynomials. To this purpose we shall consider an example of sieved orthogonal polynomials recently dealt with by Al-Salam and Ismail [1]: the sieved associated Pollaczek polynomials. Contrary to ours, their treatment is historical, and the polynomials are obtained from the associated q-Pollaczek polynomials (see [3]) by the same limit process as in [8], [13]. Then, the limit process is used to establish generating functions for the polynomials, a very delicate matter, and the asymptotic behavior and the Stieltjes transform of the orthogonality measure are determined via Darboux’s method ([15], Chap. VIII). We follow a more direct approach.

We recall that the system of associated Pollaczek polynomials \( \{R_n(x)\} \) is determined (see [16]) by the recurrence relations

\[
2[(\lambda + n + a + c)x + b]R_n(x) = (n + c + 1)R_{n+1}(x) + (n + c + 2\lambda - 1)R_{n-1}(x),
\]

\( n \geq 0, \quad R_{-1}(x) = 0, \quad R_0(x) = 1. \)

The notation \( R_n(x) = P_n(x; \lambda, a, b, c) \) is also used. We observe that if \( P_n(x; \lambda, a, b) = P_n(x; \lambda, a, b, 0) \) and \( c = 1, 2, \ldots \), then \( \{P_n(x; \lambda, a, b, c)\} \) is the system of \( c \)-th-associated polynomials of \( \{P_n(x; \lambda, a, b)\} \). The latter system is simply called the system of Pollaczek polynomials.

If \( \lambda > 0 \) and \( a, c \geq 0 \), \( \{R_n(x)\} \) is a system of orthogonal polynomials (other cases of orthogonality are possible). Let

\[
R(x, t) = \sum_{n=0}^{\infty} R_n(x)t^{n+c}.
\]

By showing from the recurrence relation (5.35) that

\[
\frac{\partial R(x, t)}{\partial t} - 2((a + \lambda)x - \lambda t + b)R(x, t) = \frac{tc^{-1}}{t^2 - 2xt + 1}
\]

and

\[
R(x, 0) = 1, \quad c = 0; \quad R(x, 0) = 0, \quad c > 0,
\]

it follows that

\[
R(x, t) = c(1 - \beta t)^A(1 - \alpha t)^B \times \int_0^t u^{c-1}(1 - \beta u)^{-A-1}(1 - \alpha u)^{-B-1} du,
\]

\( c > 0, \)
and

\begin{equation}
R(x, t) = (1 - \beta t)^A (1 - \alpha t)^B, \quad c = 0,
\end{equation}

where

\begin{equation}
\alpha = \alpha(x) = x + \sqrt{x^2 - 1}, \quad \beta = \beta(x) = x - \sqrt{x^2 - 1}
\end{equation}

and

\begin{equation}
A = -\lambda + 2\frac{ax + b}{\alpha - \beta}, \quad B = -\lambda - 2\frac{ax + b}{\alpha - \beta}.
\end{equation}

From (5.39) and (5.40), and observing that \( R_n^{(1)}(x) \) is \( R_n(x) \) with \( c + 1 \) instead of \( c \), it can be deduced (via Darboux’s method, for example) that the Stieltjes transform of the orthogonality measure \( \mu \) of \( \{R_n(x)\} \):

\begin{equation}
R(x) = \frac{\lambda}{\lambda - \beta^2 - B - 1}, \quad x \in \mathbb{C} - \mathbb{R},
\end{equation}

is

\begin{equation}
R(x) = \beta \int_0^1 (1 - \beta^2 u)^{-A-1} (1 - u)^{-B-1} du, \quad c = 0
\end{equation}

and

\begin{equation}
R(x) = \frac{c + 1}{c} \frac{\int_0^1 u^c (1 - \beta^2 u)^{-A-1} (1 - u)^{-B-1} du}{\int_0^1 u^{-1} (1 - \beta^2 u)^{-A-1} (1 - u)^{-B-1} du},
\end{equation}

\( c > 0 \).

We observe that the integrals in (5.44) and (5.45) are Hadamard integrals. As as matter of fact

\begin{equation}
\int_0^1 u^c (1 - zu)^{-A-1} (1 - u)^{-B-1} du = \frac{\Gamma(c + 1)\Gamma(-B)}{\Gamma(-B + c + 1) \, {}_2F_1 \left( \begin{array}{c} A + 1, \ c + 1 \\ -B + c + 1 \end{array} \right) z}, \quad |z| < 1, \ c > -1,
\end{equation}

and the integral makes sense as long as \( B \) is not an integer \( \geq 0 \) (and not only when \( \Re(B) < 0 \)). This was discussed in §1.

The branch \( \sqrt{x^2 - 1} \) of the square root of \( x^2 - 1 \) in (5.41) is so chosen that \( \sqrt{x^2 - 1} \sim x \) as \( x \rightarrow \infty \).
Relation (5.44) can be obtained from (5.45) by taking

\begin{equation}
(5.47) \quad c \int_0^1 u^{c-1} \left( 1 - \frac{\beta}{\alpha} u \right)^{-A-1} (1 - u)^{-B-1} du = 1
\end{equation}

when \( c = 0 \).

We begin by considering the system \( \{q_n(x)\} \) determined by

\begin{equation}
(5.48) \quad (x-b_n^{(j)})q_{nk+j}(x) = q_{nk+j+1}(x) + a_n^{(j)} q_{nk+j-1}(x), \quad n \geq 0, \quad 0 \leq j \leq k - 1, \quad q_{-1}(x) = 0, \quad q_0(x) = 1.
\end{equation}

We assume \( k \geq 2 \) and

\begin{equation}
(5.49) \quad a_n^{(0)} = \frac{n + 2\lambda + c}{4(n + \lambda + a + c)}, \quad a_n^{(1)} = \frac{n + c}{4(n + \lambda + a + c)}, \quad n \geq 0.
\end{equation}

\begin{equation}
(5.50) \quad b_n^{(0)} = \frac{b}{n + \lambda + a + c}, \quad b_n^{(j)} = 0, \quad 1 \leq j \leq k - 1, \quad n \geq 0.
\end{equation}

and

\begin{equation}
(5.51) \quad a_n^{(j)} = \frac{1}{4}, \quad n \geq 0, \quad 2 \leq j \leq k - 1.
\end{equation}

Thus, the system \( p_n(x) = q_n^{(1)}(x), \quad n \geq 0, \) will be the system of sieved associated Pollaczek polynomials of the second kind. Clearly \( \{p_n^{(r)}(x)\} \), their system of associated polynomials of order \( r \), is the system of monic polynomials of the orthogonal polynomials \( \{Q_n^{(\lambda, r)}(x)\} \) in [1], for \( 0 \leq r < k \).

Let \( \{P_n(x)\} \) denote the link polynomials of \( \{q_n(x)\} \). Then \( \{P_n^{(r)}(x)\} \) can be represented in terms of the polynomials \( \{P_n^{(1)}(x)\} \) and \( \{P_n^{(2)}(x)\} \) via (3.15)-(3.17). Now, \( \{P_n^{(1)}(x)\} \) satisfies

\begin{equation}
(5.52) \quad \frac{1}{2^{k-1}} \left[ T_k(x) + \frac{b}{n + \lambda + a + c + 1} U_{k-1}(x) \right.
\end{equation}

\begin{equation}
\left. + \frac{a}{n + \lambda + a + c + 1} U_{k-2}(x) \right] P_n^{(1)}(x)
\end{equation}

\begin{equation}
= P_{n+1}^{(1)}(x) + 4^{1-k} \frac{n + 2\lambda + c + 1}{n + \lambda + a + c + 1} \frac{n + c}{n + \lambda + a + c} P_{n-1}^{(1)}(x), \quad n \geq 1
\end{equation}
and the initial conditions

\begin{equation}
\label{5.53}
 P_0^{(1)}(x) = 1,
\end{equation}

\begin{align*}
P_1^{(1)}(x) &= \frac{1}{2k-1} \left[ T_k(x) + \frac{b}{\lambda + a + c + 1} U_{k-1}(x) \\
&\quad + \frac{c}{\lambda + a + c + 1} U_{k-1}(x) \right].
\end{align*}

If

\begin{equation}
\label{5.54}
 \tilde{R}_n(x) = \frac{2^{nk}(\lambda + a + c + 1)n P_n^{(1)}(x)}{(c + 1)n}, \quad n \geq 0,
\end{equation}

then

\begin{equation}
\label{5.55}
2[(n + \lambda + a + c + 1)T_k(x) + bU_{k-1}(x) + aU_{k-2}(x)]\tilde{R}_n(x)
= (n + c + 1)\tilde{R}_{n+1}(x) + (n + 2\lambda + c + 1)\tilde{R}_{n-1}(x), \quad n \geq 0,
\end{equation}

and

\begin{equation}
\label{5.56}
 \tilde{R}_0(x) = 1,
\end{equation}

\begin{equation}
\label{5.57}
 \tilde{R}_1(x) = \frac{2}{c + 1} [(\lambda + a + c + 1)T_k(x) + bU_{k-1}(x) + cU_{k-2}(x)].
\end{equation}

As in the case of the Pollaczek polynomials, it can be shown that

\begin{equation}
\label{5.58}
 \sum_{n=0}^{\infty} \tilde{R}_n(x)t^{n+c} = c(1 - \beta_k t)^{A-1}(1 - \alpha_k t)^{B-1}
\int_{0}^{t} \frac{u^{c-1}(1 - \beta_k u)^{-A}(1 - \alpha_k u)^{-B}}{\beta - \alpha} du
\end{equation}

where \( \alpha = \alpha(x), \beta = \beta(x) \) and

\begin{align*}
A &= -\lambda + 2\frac{2T_k(x) + bU_{k-1}(x) + aU_{k-2}(x)}{\beta_k - \alpha_k} \\
&= -\lambda + 2\frac{ax + b}{\alpha - \beta},
\end{align*}

\begin{align*}
B &= -\lambda - 2\frac{2T_k(x) + bU_{k-1}(x) + aU_{k-2}(x)}{\beta_k - \alpha_k} \\
&= -\lambda - 2\frac{ax + b}{\alpha - \beta}.
\end{align*}

We note that \( \alpha^k(x) = \alpha(T_k(x)), \beta^k(x) = \beta(T_k(x)) \). From (5.57) it can be deduced (via Darboux’s method, for example, in the same
manner as it is done for the polynomials \( \{R_n(x)\} \), that

\[
\tilde{R}(x) = \lim_{n \to \infty} \frac{\tilde{R}_{n-1}^{(1)}(x)}{\tilde{R}_n(x)} = \frac{c + 1}{c} \beta^k \frac{\int_0^1 u^c (1 - \beta^{2k}u)^{-A}(1 - u)^{-B} \, du}{\int_0^1 u^{c-1} (1 - \beta^{2k}u)^{-A}(1 - u)^{-B} \, du}.
\]

On the other hand,

\[
P_n^{(2)}(x) = \frac{(c + 2)_n}{2^{nk}(\lambda + a + c + 2)_n} \tilde{R}_n^{(1)}(x).
\]

Therefore,

\[
P^{(1)}(x) = \lim_{n \to \infty} \frac{P_n^{(2)}(x)}{P_n^{(1)}(x)} = 2^k \frac{(\lambda + a + c + 1)}{c + 1} R(x), \quad x \in \mathbb{C} - \mathbb{R}.
\]

Now, it follows from (3.25) that the continued fraction \( X_r(x) \) of \( \{p_n^{(r)}(x)\} \), i.e., of \( \{q_n^{(r+1)}(x)\} \), and thus of \( \{Q_n^{(j,r)}(x)\} \), is, for \( 0 \leq r < k - 1 \),

\[
X_r(x) = 2^k \frac{2^{k-2} U_{k-r-2}(x) + a_1^{(0)} U_r(x) P^{(1)}(x)}{2^{k-1} U_{k-r-1}(x) + a_1^{(0)} U_{r-1}(x) P^{(1)}(x)}
\]

where

\[
A = c U_{k-r-2}(x) \int_0^1 u^{c-1} (1 - \beta^{2k}u)^{-A}(1 - u)^{-B} \, du + (2\lambda + c + 1) U_r(x) \beta^k \int_0^1 u^c (1 - \beta^{2k}u)^{-A}(1 - u)^{-B} \, du
\]

and

\[
B = c U_{k-r-1}(x) \int_0^1 u^{c-1} (1 - \beta^{2k}u)^{-A}(1 - u)^B \, du + (2\lambda + c + 1) U_{r-1}(x) \beta^k \int_0^1 u^c (1 - \beta^{2k}u)^{-A}(1 - u)^{-B} \, du.
\]
which, after using the identities

\begin{align*}
(5.63) \quad (2\lambda + c + 1) \int_0^1 u^c (1 - \beta^{2k}u)^{-A}(1 - u)^{-B} \, du \\
&= (-A) \int_0^1 u^c (1 - \beta^{2k}u)^{-A-1}(1 - u)^{-B} \, du \\
&\quad + (-B) \int_0^1 u^c (1 - \beta^{2k}u)^{-A}(1 - u)^{-B-1} \, du \\
&= c \int_0^1 u^{c-1}(1 - \beta^{2k}u)^{-A}(1 - u)^{-B} \, du \\
&\quad - A(1 - \beta^{2k}) \int_0^1 u^c (1 - \beta^{2k}u)^{-A-1}(1 - u)^{-B} \, du
\end{align*}

and

\begin{align*}
(5.64) \quad U_j(x) &= \frac{\alpha^{j+1} - \beta_j^{j+1}}{\alpha - \beta},
\end{align*}

becomes

\begin{align*}
(5.65) \quad X_r(x) &= 2\beta C / E
\end{align*}

where

\begin{align*}
C &= c \int_0^1 u^{c-1}(1 - \beta^{2k}u)^{-A}(1 - u)^{-B} \, du \\
&\quad + A\beta^{2k}(1 - \alpha^{2r+2}) \int_0^1 u^c (1 - \beta^{2k}u)^{-A-1}(1 - u)^{-B} \, du
\end{align*}

and

\begin{align*}
E &= c \int_0^1 u^{c-1}(1 - \beta^{2k}u)^{-A}(1 - u)^{-B} \, du \\
&\quad + A\beta^{2k}(1 - \alpha^{2r}) \int_0^1 u^c (1 - \beta^{2k}u)^{-A-1}(1 - u)^{-B} \, du
\end{align*}

which is (3.5) of [1]. Observe that when $c = r = 0$, we obtain (using (5.47)) that

\begin{align*}
(5.66) \quad X_0(x) &= 2 \left[ \beta + (\beta - \alpha)\beta^{2k} A \int_0^1 (1 - \beta^{2k}u)^{-A-1}(1 - u)^{-B} \, du \right]
\end{align*}

which is (3.39) of [8].
As for the case \( r = k - 1 \), we need to calculate the continued fraction of \( \{ p_{n}^{(k-1)}(x) \} \), or the same, of \( \{ q_{n}^{(k)}(x) \} \). According to (3.24), this is

\[
X_{k-1}(x) = \frac{2^{1-k} U_{k-1}(x) P^{(1)}(x)}{1 + 2^{2-k} a_{1}^{(0)} U_{k-2}(x) P^{(1)}(x)}.
\]

A calculation as above readily gives

\[
X_{k-1}(x) = \frac{2\beta(\lambda + a + c + 1) \int_{0}^{1} u^{c}(1 - \beta^{2k} u)^{-A}(1 - u)^{-B} du}{D}
\]

where

\[
D = c \int_{0}^{1} u^{c-1}(1 - \beta^{2k} u)^{-A}(1 - u)^{-B} du
+ A\beta^{2k}(1 - \alpha^{2k-2}) \int_{0}^{1} u^{c}(1 - \beta^{2k} u)^{-A-1}(1 - u)^{-B} du.
\]

The above procedure can also be applied to the \( k \)-sieved associated Pollaczek polynomials of the first kind \( P_{n}^{(\lambda, r)}(x) = P_{n}^{(\lambda, r)}(x; a, b, c) \), \( k \geq 2, n \geq 0, r = 0, 1, 2, \ldots, k - 1 \). These are given by the recurrence relation

\[
2x P_{n}^{(\lambda, r)}(x) = P_{n+1}^{(\lambda, r)}(x) + P_{n-1}^{(\lambda, r)}(x), k|n + r, \quad n \geq 0,
2[(m + a + c + \lambda)x + b] P_{mk-r}^{(\lambda, r)}(x)
= (m + c + 2\lambda) P_{mk-r+1}^{(\lambda, r)}(x) + m P_{mk-r-1}^{(\lambda, r)}(x), n + r = mk, m \geq 0,
\]

and the initial conditions

\[
P_{-1}^{(\lambda, r)}(x) = 0, \quad P_{0}^{(\lambda, r)}(x) = 1.
\]

For simplicity we will assume that \( b \) is a real number and \( \lambda > 0, a, c \geq 0 \), but other cases of orthogonality can be similarly handled.

It is readily verified that the system of monic polynomials of \( \{ p_{n}^{(\lambda, r)}(x) \} \) is the associated system \( \{ p_{n}^{(r)}(x) \} \) of order \( r \) of the orthogonal polynomial set \( \{ p_{n}(x) \} \) given by the blocks

\[
(x - b_{n}^{(j)}) p_{nk+j}(x) = p_{nk+j+1}(x) + a_{n}^{(j)} p_{nk+j-1}(x)
\]

for \( n \geq 0, j = 0, 1, 2, \ldots, k - 1 \), and the initial conditions

\[
p_{-1}(x) = 0, \quad p_{0}(x) = 1,
\]
where

\begin{equation}
(5.73) \quad b_n^{(0)} = \frac{-b}{n + a + c + \lambda}; \quad b_n^{(j)} = 0, \quad j = 1, 2, \ldots, k - 1,
\end{equation}

\begin{align*}
& a_n^{(0)} = \frac{n + c}{4(n + a + c + \lambda)}, \quad a_n^{(1)} = \frac{n + c + 2\lambda}{4(n + a + c + \lambda)}, \\
& a_n^{(j)} = \frac{1}{4}, \quad j = 2, 3, \ldots, k - 1, \quad n \geq 0.
\end{align*}

The link polynomials of \( \{p_n(x)\} \) satisfy

\begin{equation}
(5.74) \quad 2^{1-k} \left[ T_k(x) + \frac{a}{n + \lambda + a + c} U_{k-2}(x) + \frac{b}{n + \lambda + a + c} U_{k-1}(x) \right] P_n(x) \\
= P_{n+1}(x) + 2^{-2k} \frac{n + c}{n + \lambda + a + c - 1} \cdot \frac{n + c + 2\lambda - 1}{n + \lambda + a + c} P_{n-1}(x), \quad n \geq 0,
\end{equation}

and the initial conditions

\begin{equation}
(5.75) \quad P_{-1}(x) = 0, \quad P_0(x) = 1.
\end{equation}

If we let

\begin{equation}
(5.76) \quad Q_n(x) = \frac{2^{nk}(\lambda + a + c)^n}{(c + 1)_n} P_n(x), \quad n \geq 0,
\end{equation}

then \( Q_{-1}(x) = 0, \quad Q_0(x) = 1 \) and

\begin{equation}
(5.77) \quad 2[(n + \lambda + a + c) T_k(x) + a U_{k-2}(x) + b U_{k-1}(x)] Q_n(x) \\
= (n + c + 1) Q_{n+1}(x) + (n + c + 2\lambda - 1) Q_{n-1}(x), \quad n \geq 0.
\end{equation}

Also

\begin{equation}
(5.78) \quad Q_n^{(1)}(x) = \frac{2^{nk}(\lambda + a + c)^n}{(c + 2)_n} P_n^{(1)}(x), \quad n \geq 0,
\end{equation}

and, as before, we obtain

\begin{equation}
(5.79) \quad \lim_{n \to \infty} \frac{Q_n^{(1)}(x)}{Q_n(x)} \\
= \frac{c + 1}{c} \beta^k \frac{\int_0^1 u^c(1 - \beta^{2k}u)^{-A-1}(1 - u)^{-B-1} du}{\int_0^1 u^{c-1}(1 - \beta^{2k}u)^{-A-1}(1 - u)^{-B-1} du}
\end{equation}
for $x \in \mathbb{C} - \mathbb{R}$, where $\alpha = \alpha(x) = \beta = \beta(x)$ are given by (5.41) and $A = A(x), B = B(x)$ by (5.42) or (5.58). Observe that $\alpha(T_k(x)) = \alpha^k(x), \beta(T_k(x)) = \beta^k(x)$. Thus,

\begin{equation}
(5.80) \quad P^{(0)}(x) = \lim_{n \to \infty} \frac{P_{n-1}^{(1)}(x)}{P_n(x)} = 2^k \frac{\lambda + a + c}{c + 1} \lim_{n \to \infty} \frac{Q_{n-1}^{(1)}(x)}{Q_n(x)}
\end{equation}

and therefore, if $x \in \mathbb{C} - \mathbb{R}$, then

\begin{equation}
(5.81) \quad P^{(0)}(x) = 2^k \frac{\lambda + a + c}{c} \beta^k \frac{\int_0^1 u^c(1 - \beta^2k u)^{A-1}(1-u)^{-B-1} du}{\int_0^1 u^{c-1}(1 - \beta^2k u)^{A-1}(1-u)^{-B-1} du}
\end{equation}

where as before

\begin{equation*}
c \int_0^1 u^{c-1}(1 - \beta^2k u)^{A-1}(1-u)^{-B-1} du = 1, \quad c = 0.
\end{equation*}

Also,

\begin{equation}
(5.82) \quad P^{(1)}(x) = \lim_{n \to \infty} \frac{P_{n-1}^{(2)}(x)}{P_n^{(1)}(x)} = 2^k \frac{\lambda + a + c + 1}{c + 1} \beta^k \frac{\int_0^1 u^{c+1}(1 - \beta^2k u)^{A-1}(1-u)^{-B-1} du}{\int_0^1 u^{c}(1 - \beta^2k u)^{A-1}(1-u)^{-B-1} du}.
\end{equation}

From (5.81) and (5.82) and from relations (4.23) and (3.25), we obtain for the continued fraction $X_r(x)$ of $\{P_n^{(\lambda, r)}(x)\}$ the following evaluation

\begin{equation}
(5.83) \quad X_0(x) = \frac{1}{2^k-1} U_{k-1}(x) P^{(0)}(x)
\end{equation}

\begin{equation*}
= 2^k \frac{\lambda + a + c}{c} \beta^k \times U_{k-1}(x) \frac{\int_0^1 u^c(1 - \beta^2k u)^{A-1}(1-u)^{-B-1} du}{\int_0^1 u^{c-1}(1 - \beta^2k u)^{A-1}(1-u)^{-B-1} du}
\end{equation*}

which reduces to

\begin{equation}
(5.84) \quad X_0(x) = 2(\lambda + a) \beta^k U_{k-1}(x) \int_0^1 (1 - \beta^2k u)^{A-1}(1-u)^{-B-1} du
\end{equation}
when $c = 0$, and

$$X_r(x) = 2 \frac{2^{k-2} U_{k-r-1}(x) + a_1^{(0)} U_{r-1}(x) P^{(1)}(x)}{2^{k-2} U_{k-r}(x) + a_1^{(0)} U_{r-2}(x) P^{(1)}(x)}$$

where

$$A = U_{k-r-1}(x) \int_0^1 u^{c} (1 - \beta^{2k} u)^{-A-1}(1 - u)^{-B-1} du,$$

$$C = U_{k-r}(x) \int_0^1 u^{c+1} (1 - \beta^{2k} u)^{-A-1}(1 - u)^{-B-1} du,$$

$$B = U_{r-1}(x) \beta^k \int_0^1 u^{c+1} (1 - \beta^{2k} u)^{-A-1}(1 - u)^{-B-1} du,$$

$$D = U_{r-2}(x) \beta^k \int_0^1 u^{c+1} (1 - \beta^{2k} u)^{-A-1}(1 - u)^{-B-1} du$$

for $c \geq 0$ and $r = 1, 2, \ldots, k - 1$.

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