## Article

## On the Finite Orthogonality of $q$-Pseudo-Jacobi Polynomials

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#### Abstract

Using the Sturm-Liouville theory in $q$-difference spaces, we prove the finite orthogonality of $q$-Pseudo Jacobi polynomials. Their norm square values are then explicitly computed by means of the Favard theorem.

Keywords: $q$-Pseudo Jacobi Polynomials; Sturm-Liouville problems; $q$-difference equations; finite sequences of $q$-orthogonal polynomials


## 1. Introduction

For $\alpha, \beta>-1$, the Jacobi polynomials are defined as [1]

$$
\begin{equation*}
P_{n}^{(\alpha, \beta)}(x)=\frac{(-1)^{n}}{2^{n} n!}(1-x)^{-\alpha}(1+x)^{-\beta} \frac{d^{n}}{d x^{n}}\left\{(1-x)^{\alpha}(1+x)^{\beta}\left(1-x^{2}\right)^{n}\right\} \tag{1}
\end{equation*}
$$

Another representation of Jacobi polynomials is as [2,3]

$$
\left.\begin{array}{rl}
P_{n}^{(\alpha, \beta)}(x) & =\frac{(\alpha+1)_{n}}{n!}{ }_{2} F_{1}\left(\left.\begin{array}{c}
-n, n+\alpha+\beta+1 \\
\alpha+1
\end{array} \right\rvert\, \frac{1-x}{2}\right.
\end{array}\right)
$$

where

$$
\begin{equation*}
(a)_{k}:=\prod_{j=0}^{k-1}(a+j), \quad(a)_{0}:=1 \tag{3}
\end{equation*}
$$

and

$$
{ }_{r} F_{s}\left(\left.\begin{array}{c}
a_{1}, \ldots, a_{r}  \tag{4}\\
b_{1}, \ldots, b_{s}
\end{array} \right\rvert\, z\right):=\sum_{k=0}^{\infty} \frac{\left(a_{1}\right)_{k} \ldots\left(a_{r}\right)_{k}}{\left(b_{1}\right)_{k} \ldots\left(b_{s}\right)_{k}} \frac{z^{k}}{k!}
$$

in which $a_{1}, a_{2}, \ldots, a_{r}, b_{1}, b_{2}, \ldots, b_{s}, z \in \mathbb{C}$ and $b_{1}, \ldots, b_{s} \neq 0,-1,-2, \cdots,-(k-1)$.
The weight function corresponding to Jacobi polynomials is known in statistics as the shifted beta distribution

$$
w(x ; \alpha, \beta)=(1-x)^{\alpha}(1+x)^{\beta}, \quad x \in[-1,1] .
$$

An interesting subclass of Jacobi polynomials is when $\alpha=-u+i v$ and $\beta=-u-i v$ for $i^{2}=-1$ in (2), so that the real polynomials

$$
\begin{equation*}
J_{n}^{(u, v)}(x)=(-i)^{n} P_{n}^{(-u+i v,-u-i v)}(i x), \tag{5}
\end{equation*}
$$

satisfy the equation

$$
\begin{equation*}
\left(1+x^{2}\right) J_{n}^{\prime \prime}(x)+2((1-u) x+v) J_{n}^{\prime}(x)-n(n-2 u+1) J_{n}(x)=0 \tag{6}
\end{equation*}
$$

It is proved in [4] that $\left\{J_{n}^{(u, v)}(x)\right\}$ are finitely orthogonal with respect to the weight function

$$
w(x ; u, v)=\left(1+x^{2}\right)^{-u} \exp (2 v \arctan x)
$$

on $(-\infty, \infty)$ and can be explicitly represented in form of hypergeometric functions as

$$
J_{n}^{(u, v)}(x)=\frac{(-2 i)^{n}(1-u+i v)_{n}}{(n-2 u+1)_{n}}{ }_{2} F_{1}\left(\begin{array}{c|c}
-n, n-2 u+1 & 1-i x \\
1-u+i v & \frac{1}{2}
\end{array}\right) .
$$

The so-called $q$-polynomials have found many applications in Eulerian series and continued fractions [3], $q$-algebras and quantum groups [5-7], and $q$-oscillators [8-10]. See also [11,12] in this regard.

It has been acknowledged that the theory of $q$-special functions is essentially based on the relation

$$
\lim _{q \rightarrow 1} \frac{1-q^{\alpha}}{1-q}=\alpha
$$

Hence, a basic number in $q$-calculus is defined as

$$
[\alpha]_{q}=\frac{1-q^{\alpha}}{1-q}
$$

There is a $q$-analogue of the Pochhammer symbol (3) (called $q$-shifted factorial) as

$$
(a ; q)_{k}:=\prod_{j=0}^{k-1}\left(1-a q^{j}\right), \quad(a ; q)_{0}:=1
$$

Moreover we have

$$
(a ; q)_{\infty}=\prod_{k=0}^{\infty}\left(1-a q^{k}\right) \quad \text { for } \quad 0<|q|<1
$$

and

$$
\begin{equation*}
\left(a_{1}, a_{2}, \ldots, a_{m} ; q\right)_{\infty}=\left(a_{1} ; q\right)_{\infty}\left(a_{2} ; q\right)_{\infty} \ldots\left(a_{m} ; q\right)_{\infty} \tag{7}
\end{equation*}
$$

There exist several $q$-analogues of classical hypergeometric orthogonal polynomials that are known as basic hypergeometric orthogonal polynomials [3].

In the present work, using the Sturm-Liouville theory in $q$-difference spaces, we prove that a special case of big $q$-Jacobi polynomials is finitely orthogonal on $(-\infty, \infty)$. The big $q$-Jacobi polynomials are defined as

$$
P_{n}(x ; a, b, c ; q)={ }_{3} \phi_{2}\left(\left.\begin{array}{c}
q^{-n}, a b q^{n+1}, x  \tag{8}\\
a q, c q
\end{array} \right\rvert\, q ; q\right)
$$

where

$$
{ }_{r} \phi_{s}\left(\left.\begin{array}{l}
a_{1}, \ldots, a_{r}  \tag{9}\\
b_{1}, \ldots, b_{s}
\end{array} \right\rvert\, q ; z\right):=\sum_{k=0}^{\infty} \frac{\left(a_{1} ; q\right)_{k} \ldots\left(a_{r} ; q\right)_{k}}{\left(b_{1} ; q\right)_{k} \ldots\left(b_{s} ; q\right)_{k}} \frac{z^{k}}{(q ; q)_{k}}\left((-1)^{k} q^{\frac{k(k-1)}{2}}\right)^{1+s-r}
$$

is known as the basic hypergeometric series.
Again, $a_{1}, a_{2}, \ldots, a_{r}, b_{1}, b_{2}, \ldots, b_{s}, z \in \mathbb{C}$ and $b_{1}, b_{2}, \ldots, b_{s} \neq 1, q^{-1}, q^{-2}, \ldots, q^{1-k}$.
Notice that [3] (p. 15)

$$
\lim _{q \rightarrow 1} r \phi_{s}\left(\left.\begin{array}{l}
q^{a_{1}}, \ldots, q^{a_{r}}  \tag{10}\\
q^{b_{1}}, \ldots, q^{b_{s}}
\end{array} \right\rvert\, q ;(q-1)^{1+s-r} z\right)={ }_{r} F_{s}\left(\begin{array}{c|c}
a_{1}, \ldots, a_{r} \\
b_{1}, \ldots, b_{s} & z) . .
\end{array}\right.
$$

On the other side, if we set $c=0, a=q^{\alpha}$ and $b=q^{\beta}$ in (8) and then let $q \rightarrow 1$, we find the Jacobi polynomials (2) as

$$
\lim _{q \rightarrow 1} P_{n}\left(x ; q^{\alpha}, q^{\beta}, 0 ; q\right)=\frac{P_{n}^{(\alpha, \beta)}(2 x-1)}{P_{n}^{(\alpha, \beta)}(1)}
$$

Moreover, by referring to (8), one can define another family of big $q$-Jacobi polynomials [13] with four free parameters as

$$
P_{n}^{*}(x ; a, b, c, d ; q)=P_{n}\left(q a c^{-1} x ; a, b,-a c^{-1} d ; q\right)={ }_{3} \phi_{2}\left(\left.\begin{array}{c}
q^{-n}, a b q^{n+1}, q a c^{-1} x \\
a q,-q a c^{-1} d
\end{array} \right\rvert\, q ; q\right)
$$

which yields

$$
P_{n}(x ; a, b, c ; q)=P_{n}^{*}\left(-q^{-1} c^{-1} x ; a, b,-a c^{-1}, 1 ; q\right)
$$

Because a particular case of Jacobi polynomials (5) are called the pseudo Jacobi polynomials, it is reasonable to similarly consider a special case of big $q$-Jacobi polynomials preserving the limit relation as $q \rightarrow 1$. This means that the $q$-pseudo Jacobi polynomials will be derived by substituting

$$
a=i q^{\frac{1}{2}(u-i v)}, \quad b=-i q^{\frac{1}{2}(u+i v)}, \quad c=i q^{\frac{1}{2}(-u+i v)} \quad \text { and } \quad d=-i q^{\frac{1}{2}(-u-i v)}
$$

in a special case of the polynomials (8) as

$$
P_{n}(c x ; c / b, d / a, c / a ; q) \quad \text { where } a, b, c, d \in \mathbb{C} \quad \text { and } \quad(a b) /(q c d)>0
$$

so that

$$
\lim _{q \rightarrow 1} P_{n}\left(i q^{\frac{1}{2}(-u+i v)} x ;-q^{-u},-q^{-u}, q^{-u+i v} ; q\right)=\frac{J_{n}^{(u, v)}(x)}{J_{n}^{(u, v)}(i)}
$$

Therefore, the $q$-pseudo Jacobi polynomials are defined as

$$
J_{n}^{(u, v)}(x ; q)=P_{n}\left(i q^{\frac{1}{2}(-u+i v)} x ;-q^{-u},-q^{-u}, q^{-u+i v} ; q\right)={ }_{3} \phi_{2}\left(\left.\begin{array}{c}
q^{-n}, q^{u+n+1},-q^{1+u-i v} x  \tag{11}\\
-q^{1+\frac{1}{2}(u-i v)}, i q^{1+\frac{1}{2}(u-3 i v)}
\end{array} \right\rvert\, q ; q\right)
$$

The main aim of this paper is to apply a $q$-Sturm-Liouville theorem in order to obtain a finite orthogonality for the real polynomials (11) on $(-\infty, \infty)$, which is a new contribution in the literature.

A regular Sturm-Liouville problem of continuous type is a boundary value problem of the form

$$
\begin{equation*}
\frac{d}{d x}\left(K(x) \frac{d y_{n}(x)}{d x}\right)+\lambda_{n} w(x) y_{n}(x)=0, \quad(K(x)>0, w(x)>0) \tag{12}
\end{equation*}
$$

which is defined on an open interval, say $\left(\gamma_{1}, \gamma_{2}\right)$ with the boundary conditions

$$
\begin{equation*}
\alpha_{1} y\left(\gamma_{1}\right)+\beta_{1} y^{\prime}\left(\gamma_{1}\right)=0 \quad \text { and } \quad \alpha_{2} y\left(\gamma_{2}\right)+\beta_{2} y^{\prime}\left(\gamma_{2}\right)=0 \tag{13}
\end{equation*}
$$

where $\alpha_{1}, \alpha_{2}$ and $\beta_{1}, \beta_{2}$ are constant numbers and $K(x)$, and $w(x)$ in (12) are to be assumed continuous functions for $x \in\left[\gamma_{1}, \gamma_{2}\right]$. The function $w(x)$ is called the weight or density function.

Let $y_{n}$ and $y_{m}$ be two eigenfunctions of Equation (12). According to the Sturm-Liouville theory [14], they have an orthogonality property with respect to the weight function $w(x)$ under the given condition (13), so that we have

$$
\begin{equation*}
\left.\int_{\gamma_{1}}^{\gamma_{2}} w(x) y_{n}(x) y_{m}(x) d x=\left(\int_{\gamma_{1}}^{\gamma_{2}} w(x) y_{n}^{2}(x) d x\right)\right) \delta_{m, n} \tag{14}
\end{equation*}
$$

in which

$$
\delta_{m, n}= \begin{cases}0 & (n \neq m) \\ 1 & (n=m)\end{cases}
$$

There are generally two types of orthogonality for relation (14), i.e. infinitely orthogonality and finitely orthogonality. In the finite case, one has to impose some constraints on $n$, while in the infinite case, $n$ is free up to infinity [4].

By referring to the differential Equation (6), it is proved in [4] that

$$
\begin{aligned}
& \int_{-\infty}^{\infty}\left(1+x^{2}\right)^{-u} \exp (2 v \arctan x) J_{n}^{(u, v)}(x) J_{m}^{(u, v)}(x) d x= \\
& \frac{2 \pi n!2^{2 n+1-2 u} \Gamma(2 u-n)}{(2 u-2 n-1) \Gamma(u-n+i v) \Gamma(u-n-i v)} \delta_{m, n} \\
& \Leftrightarrow m, n=0,1,2, \ldots, \quad N=\max \{m, n\}<u-\frac{1}{2} \quad \text { and } \quad v \in \mathbb{R},
\end{aligned}
$$

where $\Gamma($.$) is the well-known gamma function.$
Similarly, $q$-orthogonal functions can be solutions of a $q$-Sturm-Liouville problem in the form [15]

$$
\begin{equation*}
D_{q}\left(K(x ; q) D_{q} y_{n}(x ; q)\right)+\lambda_{n, q} w(x ; q) y_{n}(x ; q)=0, \quad(K(x ; q)>0, w(x ; q)>0) \tag{15}
\end{equation*}
$$

where

$$
D_{q} f(x)=\frac{f(q x)-f(x)}{(q-1) x} \quad(x \neq 0, q \neq 1)
$$

and (15) satisfies a set of boundary conditions like (13). This means that if $y_{n}(x ; q)$ and $y_{m}(x ; q)$ are two eigenfunctions of the $q$-difference Equation (15), they are orthogonal with respect to a weight function $w(x ; q)$ on a discrete set [16].

Let $\varphi(x)$ and $\psi(x)$ be two polynomials of degree at most 2 and 1 , respectively, as

$$
\varphi(x)=a x^{2}+b x+c \quad \text { and } \quad \psi(x)=d x+e \quad(a, b, c, d, e \in \mathbb{C}, d \neq 0)
$$

If $\left\{y_{n}(x ; q)\right\}_{n}$ is a sequence of polynomials that satisfies the $q$-difference equation [3]

$$
\begin{equation*}
\varphi(x) D_{q}^{2} y_{n}(x ; q)+\psi(x) D_{q} y_{n}(x ; q)+\lambda_{n, q} y_{n}(q x ; q)=0 \tag{16}
\end{equation*}
$$

where

$$
D_{q}^{2}(f(x))=\frac{f\left(q^{2} x\right)-(1+q) f(q x)+q f(x)}{q(q-1)^{2} x^{2}}
$$

$\lambda_{n, q} \in \mathbb{C}$ and $q \in \mathbb{R} \backslash\{-1,0,1\}$, then the following orthogonality relation holds

$$
\int_{\rho_{1}}^{\rho_{2}} w(x ; q) y_{n}(x ; q) y_{m}(x ; q) d_{q} x=\left(\int_{\rho_{1}}^{\rho_{2}} w(x ; q) y_{n}^{2}(x ; q) d_{q} x\right) \delta_{n, m}
$$

in which

$$
\int_{\rho_{1}}^{\rho_{2}} f(t) d_{q} t=(1-q) \sum_{j=0}^{\infty} q^{j}\left(\rho_{2} f\left(q^{j} \rho_{2}\right)-\rho_{1} f\left(q^{j} \rho_{1}\right)\right)
$$

and $w(x ; q)$ is a solution of the Pearson $q$-difference equation

$$
\begin{equation*}
D_{q}\left(w(x ; q) \varphi\left(q^{-1} x\right)\right)=w(q x ; q) \psi(x) \tag{17}
\end{equation*}
$$

Note that $w(x ; q)$ is assumed to be positive and $w\left(q^{-1} x ; q\right) \varphi\left(q^{-2} x\right) x^{k}$ for $k \in \mathbb{N}$ must vanish at $x=\rho_{1}, \rho_{2}$.

If $\bar{P}_{n}(x)=x^{n}+\cdots$ is a monic solution of Equation (16), the eigenvalue $\lambda_{n, q}$ is explicitly derived as

$$
\lambda_{n, q}=-\frac{[n]_{q}}{q^{n}}\left(a[n-1]_{q}+d\right)
$$

The $q$-integral as an inverse of the $q$-difference operator $[3,17,18]$ is defined as

$$
\int_{0}^{x} f(t) d_{q} t=(1-q) x \sum_{j=0}^{\infty} q^{j} f\left(q^{j} x\right) \quad(x \in \mathbb{R})
$$

provided that the series converges absolutely. Furthermore, we have

$$
\int_{0}^{\infty} f(t) d_{q} t=(1-q) \sum_{n=-\infty}^{\infty} q^{n} f\left(q^{n}\right)
$$

and

$$
\int_{-\infty}^{\infty} f(t) d_{q} t=(1-q) \sum_{n=-\infty}^{\infty} q^{n}\left(f\left(q^{n}\right)+f\left(-q^{n}\right)\right) .
$$

## 2. Finite Orthogonality of $q$-Pseudo Jacobi Polynomials

Let us consider the following $q$-difference equation

$$
\begin{align*}
& \left(q^{2-u} x^{2}+2 \sin \left(\frac{v}{2} \ln q\right) x+1\right) D_{q}^{2} y_{n}(x ; q) \\
& \quad+\left(\frac{q^{u}-q^{2-u}}{1-q} x-2 \sin \left(\frac{v}{2} \ln q\right)\left(q^{1-\frac{u}{2}}-q^{\frac{u}{2}}\right)\right) D_{q} y_{n}(x ; q)+\lambda_{n, q}^{*} y_{n}(q x ; q)=0 \tag{18}
\end{align*}
$$

with

$$
\lambda_{n, q}^{*}=-\frac{[n]_{q}}{q^{n}}\left(q^{2-u}[n-1]_{q}+\frac{q^{u}-q^{2-u}}{1-q}\right)
$$

for $n=0,1,2, \ldots$ and $q \in \mathbb{R} \backslash\{-1,0,1\}$.
It is clear that

$$
\lim _{q \rightarrow 1} \lambda_{n, q}^{*}=-n(n-2 u+1)
$$

gives the same eigenvalues as in the continuous case (6).
Theorem 1. Let $\left\{J_{n}^{(u, v)}(x ; q)\right\}_{n}$ defined in (11) be a sequence of polynomials that satisfies the $q$-difference Equation (18). Subsequently, we have

$$
\int_{-\infty}^{\infty} w^{(u, v)}(x ; q) J_{n}^{(u, v)}(x ; q) J_{m}^{(u, v)}(x ; q) d_{q} x=\left(\int_{-\infty}^{\infty} w^{(u, v)}(x ; q)\left(J_{n}^{(u, v)}(x ; q)\right)^{2} d_{q} x\right) \delta_{n, m}
$$

where $N<u-\frac{1}{2}$ for $N=\max \{m, n\}$ and the positive function $w^{(u, v)}(x ; q)$ is a solution of the Pearson-type $q$-difference equation

$$
\begin{gathered}
D_{q}\left(w^{(u, v)}(x ; q)\left(q^{2-u} x^{2}+2 \sin \left(\frac{v}{2} \ln q\right) x+1\right)\right) \\
=\left(\frac{q^{u}-q^{2-u}}{1-q} x-2 \sin \left(\frac{v}{2} \ln q\right)\left(q^{1-\frac{u}{2}}-q^{\frac{u}{2}}\right)\right) w^{(u, v)}(q x ; q),
\end{gathered}
$$

which is equivalent to

$$
\begin{equation*}
\frac{w^{(u, v)}(x ; q)}{w^{u, v)}(q x ; q)}=\frac{q^{u} x^{2}-2 q^{\frac{u}{2}} \sin \left(\frac{v}{2} \ln q\right) x+1}{q^{-u} x^{2}+2 q^{-\frac{u}{2}} \sin \left(\frac{v}{2} \ln q\right) x+1} . \tag{19}
\end{equation*}
$$

Proof. First, according to [3] and referring to (7) it is not difficult to verify that

$$
\begin{align*}
w^{(u, v)}(x ; q) & =\frac{\left(i q^{(u-i v) / 2} x,-i q^{(u+i v) / 2} x ; q\right)_{\infty}}{\left(i q^{(-u+i v) / 2} x,-i q^{(-u-i v) / 2} x ; q\right)_{\infty}} \\
& =x^{-2 u \frac{\left(-i q^{(-u+i v) / 2} x^{-1}, i q^{(-u-i v) / 2} x^{-1} ; q^{-1}\right)_{\infty}}{\left(-i q^{(u-i v) / 2} x^{-1}, i q^{(u+i v) / 2} x^{-1} ; q^{-1}\right)_{\infty}}}, \tag{20}
\end{align*}
$$

is a solution of Equation (19).
Now, if Equation (18) is written in the self-adjoint form

$$
\begin{equation*}
D_{q}\left(w^{(u, v)}(x ; q)\left(q^{2-u} x^{2}+2 \sin \left(\frac{v}{2} \ln q\right) x+1\right) D_{q} J_{n}^{(u, v)}(x ; q)\right)+\lambda_{n, q}^{*} w^{(u, v)}(q x ; q) J_{n}^{(u, v)}(q x ; q)=0, \tag{21}
\end{equation*}
$$

and for $m$ as

$$
\begin{equation*}
D_{q}\left(w^{(u, v)}(x ; q)\left(q^{2-u} x^{2}+2 \sin \left(\frac{v}{2} \ln q\right) x+1\right) D_{q} J_{m}^{(u, v)}(x ; q)\right)+\lambda_{m, q}^{*} w^{(u, v)}(q x ; q) J_{m}^{(u, v)}(q x ; q)=0, \tag{22}
\end{equation*}
$$

by multiplying (21) by $J_{m}^{(u, v)}(q x ; q)$ and (22) by $J_{n}^{(u, v)}(q x ; q)$ and subtracting each other we get

$$
\begin{align*}
\left(\lambda_{m, q}^{*}\right. & \left.-\lambda_{n, q}^{*}\right) w^{(u, v)}(x ; q) J_{m}^{(u, v)}(x ; q) J_{n}^{(u, v)}(x ; q) \\
& =q^{2} D_{q}\left(w^{(u, v)}\left(q^{-1} x ; q\right)\left(q^{2-u} x^{2}+2 \sin \left(\frac{v}{2} \ln q\right) x+1\right) D_{q} J_{n}^{(u, v)}\left(q^{-1} x ; q\right)\right) J_{m}^{(u, v)}(x ; q) \\
& -q^{2} D_{q}\left(w^{(u, v)}\left(q^{-1} x ; q\right)\left(q^{2-u} x^{2}+2 \sin \left(\frac{v}{2} \ln q\right) x+1\right) D_{q} J_{m}^{(u, v)}\left(q^{-1} x ; q\right)\right) J_{n}^{(u, v)}(x ; q) \tag{23}
\end{align*}
$$

Hence, $q$-integration by parts on both sides of (23) over $(-\infty, \infty)$ yields

$$
\begin{align*}
& \left(\lambda_{m, q}^{*}-\lambda_{n, q}^{*}\right) \int_{-\infty}^{\infty} w^{(u, v)}(x ; q) J_{m}^{(u, v)}(x ; q) J_{n}^{(u, v)}(x ; q) d_{q} x \\
& =q^{2} \int_{-\infty}^{\infty}\left\{D_{q}\left(w^{(u, v)}\left(q^{-1} x ; q\right)\left(q^{2-u} x^{2}+2 \sin \left(\frac{v}{2} \ln q\right) x+1\right) D_{q} J_{n}^{(u, v)}\left(q^{-1} x ; q\right)\right) J_{m}^{(u, v)}(x ; q)\right. \\
& \left.-D_{q}\left(w^{(u, v)}\left(q^{-1} x ; q\right)\left(q^{2-u} x^{2}+2 \sin \left(\frac{v}{2} \ln q\right) x+1\right) D_{q} J_{m}^{(u, v)}\left(q^{-1} x ; q\right)\right) J_{n}^{(u, v)}(x ; q)\right\} d_{q} x \\
& = \\
& \quad q^{2}\left[w^{(u, v)}\left(q^{-1} x ; q\right)\left(q^{2-u} x^{2}+2 \sin \left(\frac{v}{2} \ln q\right) x+1\right)\right.  \tag{24}\\
& \left.\quad \times\left(D_{q} J_{n}^{(u, v)}\left(q^{-1} x ; q\right) J_{m}^{(u, v)}(x ; q)-D_{q} J_{m}^{(u, v)}\left(q^{-1} x ; q\right) J_{n}^{(u, v)}(x ; q)\right)\right]_{-\infty}^{\infty} .
\end{align*}
$$

Because

$$
\max \operatorname{deg}\left\{D_{q} J_{n}^{(u, v)}\left(q^{-1} x ; q\right) J_{m}^{(u, v)}(x ; q)-D_{q} J_{m}^{(u, v)}\left(q^{-1} x ; q\right) J_{n}^{(u, v)}(x ; q)\right\}=m+n-1
$$

the left-hand side of (24) is zero if

$$
\begin{equation*}
\lim _{x \rightarrow \infty} w^{(u, v)}\left(q^{-1} x ; q\right)\left(q^{2-u} x^{2}+2 \sin \left(\frac{v}{2} \ln q\right) x+1\right) x^{m+n-1}=0 \tag{25}
\end{equation*}
$$

By taking $\max \{m, n\}=N$, relation (25) would be equivalent to

$$
\begin{equation*}
\lim _{x \rightarrow \infty} \frac{\left(-i q^{(-u+i v) / 2} x^{-1}, i q^{(-u-i v) / 2} x^{-1} ; q^{-1}\right)_{\infty}}{\left(-i q^{(u-i v) / 2} x^{-1}, i q^{(u+i v) / 2} x^{-1} ; q^{-1}\right)_{\infty}} \quad x^{2 N-2 u+1}=0 \tag{26}
\end{equation*}
$$

Note that (26) is valid if and only if

$$
2 N+1-2 u<0 \quad \text { or } \quad N<u-\frac{1}{2}
$$

Therefore, the right-hand side of (24) tends to zero and

$$
\int_{-\infty}^{\infty} w^{(u, v)}(x ; q) J_{m}^{(u, v)}(x ; q) J_{n}^{(u, v)}(x ; q) d_{q} x=0
$$

if and only if $m \neq n$ and $N<u-\frac{1}{2}$ for $N=\max \{m, n\}$.
Corollary 1. The finite polynomial set $\left\{J_{n}^{(u, v)}(x ; q)\right\}_{n=0}^{N<u-\frac{1}{2}}$ is orthogonal with respect to the weight function (20) on $(-\infty, \infty)$.

### 2.1. Computing the Norm Square Value

According to (17), because $J_{n}^{(u, v)}(x ; q)$ is a particular case of the big $q$-Jacobi polynomials, it satisfies the recurrence relation [3]

$$
\bar{J}_{n+1}^{(u, v)}(x ; q)=\left(x-c_{n}(u, v ; q)\right) \bar{J}_{n}^{(u, v)}(x ; q)-d_{n}(u, v ; q) \bar{J}_{n-1}^{(u, v)}(x ; q)
$$

with the initial terms

$$
\bar{J}_{0}^{(u, v)}(x ; q)=1, \quad \bar{J}_{1}^{(u, v)}(x ; q)=x+\frac{2 \sin \left(\frac{v}{2} \ln q\right)(1-q)\left(q^{2-u / 2}+q^{1+u / 2}\right)}{\left(q^{u}-q^{2-u}\right)}
$$

where

$$
\begin{aligned}
& c_{n}(u, v ; q)=\frac{2 \sin \left(\frac{v}{2} \ln q\right) q^{n}}{\left(q^{u}-q^{2 n-2}\right)\left(q^{u}-q^{2 n}\right)} \\
& \times\left\{\left(q^{u}-q^{n-1}\right)\left(q^{-u / 2}[n]_{q}(1+q)+\left(q^{2-u / 2}+q^{1+u / 2}\right)\right)-q^{n+1-u}\left(1-q^{n+1}\right)\left(q^{1-u / 2}+q^{u / 2}\right)\right\},
\end{aligned}
$$

and

$$
\begin{aligned}
& d_{n}(u, v ; q)=\frac{\left(q^{n+1}-q^{2 n+1}\right)\left(q^{u}-q^{n-u}\right)}{(1-q)^{2}\left(q^{u}-q^{2 n-u-1}\right)\left(q^{u}-q^{2 n-u}\right)^{2}\left(q^{u}-q^{2 n-u+1}\right)} \\
& \times\left\{4 \sin ^{2}\left(\frac{v}{2} \ln q\right) q^{n-1-u / 2}(1-q)\left(1+q-q^{2}+q^{u}-q^{1+u}-q^{n-1}\right)\left(1-q^{n-u+1}\left(1+q-q^{2}\right)-q^{n+1}(1-q)\right)\right. \\
& \left.-\left(q^{4 n-2 u}+2 q^{2 n}+q^{2 u}\right)\right\} .
\end{aligned}
$$

Now, by applying the Favard theorem [19] for the monic type of polynomials (11), we get

$$
\int_{-\infty}^{\infty} w^{(u, v)}(x ; q) \bar{J}_{m}^{(u, v)}(x ; q) \bar{J}_{n}^{(u, v)}(x ; q) d_{q} x=\left(\mu_{0} \prod_{k=1}^{n} d_{k}(u, v ; q)\right) \delta_{n, m}
$$

where

$$
\mu_{0}=\int_{-\infty}^{\infty} \frac{\left(i q^{(u-i v) / 2} x,-i q^{(u+i v) / 2} x ; q\right)_{\infty}}{\left(i q^{(-u+i v) / 2} x,-i q^{(-u-i v) / 2} x ; q\right)_{\infty}} d_{q} x
$$

Hence, it remains to explicitly compute the above $\mu_{0}$. For this purpose, we can refer to the general formula ([13] Formula 128)

$$
\begin{equation*}
\int_{z_{-} q^{\mathbb{Z}} \cup z_{+} q^{\mathbb{Z}}} \frac{(a x, b x ; q)_{\infty}}{(c x, d x ; q)_{\infty}} d_{q} x=\frac{(q, a / c, a / d, b / c, b / d ; q)_{\infty}}{(a b /(q c d) ; q)_{\infty}} \frac{\theta\left(z_{-} / z_{+} ; q\right) \theta\left(c d z_{-} z_{+} ; q\right)}{\theta\left(c z_{-} ; q\right) \theta\left(d z_{-} ; q\right) \theta\left(c z_{+} ; q\right) \theta\left(d z_{+} ; q\right)}, \tag{27}
\end{equation*}
$$

in which

$$
\theta(x ; q)=(x, q / x ; q)_{\infty}
$$

Therefore, it is enough to replace $z_{-}=-1, z_{+}=1$ in (27) to finally obtain

$$
\begin{aligned}
\mu_{0}= & \frac{\left(q, q^{u-i v},-q^{u},-q^{u}, q^{u+i v} ; q\right)_{\infty}}{\left(q^{2 u-1} ; q\right)_{\infty}} \times \\
& \frac{\left(-1,-q,-q^{u},-q^{u+1} ; q\right)_{\infty}}{\left(-i q^{\frac{-u+i v}{2}}, i q^{\frac{-u+i v}{2}},-i q^{\frac{-u-i v}{2}}, i q^{\frac{-u-i v}{2}},-i q^{1-\frac{-u+i v}{2}}, i q^{1-\frac{-u+i v}{2}},-i q^{1-\frac{-u-i v}{2}}, i q^{1-\frac{-u-i v}{2}} ; q\right)_{\infty}} .
\end{aligned}
$$

For example, the set $\left\{J_{n}^{(21,1)}(x ; q)\right\}_{n=0}^{20}$ is a finite sequence of $q$-orthogonal polynomials that satisfies the orthogonality relation

$$
\begin{aligned}
& \int_{-\infty}^{\infty} \frac{\left(i q^{(21-i) / 2} x,-i q^{(21+i) / 2} x ; q\right)_{\infty}}{\left(i q^{-(21-i) / 2} x,-i q^{-(21+i) / 2} x ; q\right)_{\infty}} \bar{J}_{m}^{(21,1)}(x ; q) \bar{J}_{n}^{(21,1)}(x ; q) d_{q} x= \\
& \left(\frac{\left(q, q^{21-i},-q^{21},-q^{21}, q^{21+i},-1,-q,-q^{21},-q^{22} ; q\right)_{\infty}}{\left(q^{41},-i q^{\frac{-21+i}{2}}, i q^{\frac{-21+i}{2}},-i q^{\frac{-21-i}{2}}, i q^{\frac{-21-i}{2}},-i q^{\frac{23-i}{2}}, i q^{\frac{23-i}{2}},-i q^{\frac{23+i}{2}}, i q^{\frac{23+i}{2}} ; q\right)_{\infty}} \prod_{k=1}^{n} d_{k}(21,1 ; q)\right) \delta_{m, n} \\
& \quad \Longleftrightarrow m, n<20
\end{aligned}
$$

where

$$
\begin{align*}
& d_{k}(21,1 ; q)=\frac{\left(q^{k+1}-q^{2 k+1}\right)\left(q^{21}-q^{k-21}\right)}{(1-q)^{2}\left(q^{21}-q^{2 k-22}\right)\left(q^{21}-q^{2 k-21}\right)^{2}\left(q^{21}-q^{2 k-20}\right)} \\
& \times\left\{4 \sin ^{2}\left(\frac{1}{2} \ln q\right) q^{k-23 / 2}(1-q)\left(1+q-q^{2}+q^{21}-q^{22}-q^{k-1}\right)\left(1-q^{k-20}\left(1+q-q^{2}\right)-q^{k+1}(1-q)\right)\right. \\
& \left.-\left(q^{4 k-42}+2 q^{2 k}+q^{42}\right)\right\} . \tag{28}
\end{align*}
$$

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