

SOME SYMMETRIC SEMI-CLASSICAL POLYNOMIAL SETS

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Abstract

We show that if v is a regular semi-classical form (linear functional), then the symmetric form u defined by the relation $x\sigma u = -\lambda v$ where σu is the even part of u , is also regular and semi-classical form for every complex λ except for a discrete set of numbers depending on v . We give explicitly the recurrence coefficients, integral representation and the structure relation coefficients of the orthogonal polynomials sequence associated with u and the class of the form u knowing that of v . We conclude with some illustrative examples.

1 Introduction

In many recent papers, different construction processes of semi-classical orthogonal polynomials (O.P) can be done from well known ones, particularly the classical ones. For instance, we can mention the adjunction of a finite number of Dirac's masses and their derivatives to semi-classical forms [2, 7-9], the product and the division of a form by a polynomial [1, 3, 6, 10, 13, 15].

The whole idea of the following work is to build a new construction process of semi-classical form, which has not yet been treated in the literature on semi-classical polynomials. The problem we tackle is as follows.

We study the form u , fulfilling $x\sigma u = -\lambda v$, $\lambda \neq 0$, $(u)_{2n+1} = 0$, where σu is the even part of u and v is a given semi-classical form.

This paper is organized in sections : The first one is focused on the preliminary results and notations used in the sequel. We will also give the regularity condition and the coefficients of the three-term recurrence relation satisfied by the new family of O.P.. In the second , we compute the exact class of the semi-classical form obtained by the above modification and the structure relation of the O.P. sequence relatively to the form u will follow. In the final section, we apply our results to some examples. The regular forms found in the examples are semi-classical of class

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$\tilde{s} \in \{1, 2, 3\}$ and we present their integral representations.

Let \mathcal{P} be the vector space of polynomials with coefficients in \mathbb{C} and let \mathcal{P}' be its dual. We denote by $\langle v, f \rangle$ the action of $v \in \mathcal{P}'$ on $f \in \mathcal{P}$. In particular, we denote by $(v)_n := \langle v, x^n \rangle, n \geq 0$, the moments of v . For any form v and any polynomial h let $Dv = v', hv, \delta_0$, and $(x - c)^{-1}v$ be the forms defined by: $\langle v', f \rangle := -\langle v, f' \rangle$, $\langle hv, f \rangle := \langle v, hf \rangle$, $\langle \delta_c, f \rangle := f(c)$,

and $\langle (x - c)^{-1}v, f \rangle := \langle v, \theta_c f \rangle$ where $(\theta_c f)(x) = \frac{f(x) - f(c)}{x - c}, c \in \mathbb{C}, f \in \mathcal{P}$.

Then, it is straightforward to prove that for $f \in \mathcal{P}$ and $v \in \mathcal{P}'$, we have

$$x^{-1}(xv) = v - (v)_0\delta_0, \tag{1}$$

$$(fv)' = f'v + fv'. \tag{2}$$

Let us define the operator $\sigma : \mathcal{P} \rightarrow \mathcal{P}$ by $(\sigma f)(x) := f(x^2)$. Then, we define the even part σv of v by $\langle \sigma v, f \rangle := \langle v, \sigma f \rangle$. Therefore, we have [5, 11]

$$f(x)(\sigma v) = \sigma(f(x^2)v), \tag{3}$$

$$(\sigma v)_n = (v)_{2n}, \quad n \geq 0. \tag{4}$$

The form v will be called regular if there exists a sequence of polynomials $\{S_n\}_{n \geq 0}$ ($\deg(S_n) \leq n$) such that $\langle v, S_n S_m \rangle = r_n \delta_{n,m}, n, m \geq 0, r_n \neq 0, n \geq 0$.

Then $\deg(S_n) = n, n \geq 0$, and we can always suppose each S_n is monic (i.e. $S_n(x) = x^n + \dots$). The sequence $\{S_n\}_{n \geq 0}$ is said to be orthogonal with respect to v . It is a very well known fact that the sequence $\{S_n\}_{n \geq 0}$ satisfies the recurrence relation (see, for instance, the monograph by Chihara [5])

$$\begin{aligned} S_{n+2}(x) &= (x - \xi_{n+1})S_{n+1}(x) - \rho_{n+1}S_n(x), \quad n \geq 0, \\ S_1(x) &= x - \xi_0, \quad S_0(x) = 1, \end{aligned} \tag{5}$$

with $(\xi_n, \rho_{n+1}) \in \mathbb{C} \times \mathbb{C} - \{0\}, n \geq 0$, by convention we set $\rho_0 = (v)_0 = 1$.

In this case, let $\{S_n^{(1)}\}_{n \geq 0}$ be the associated sequence of first kind for the sequence $\{S_n\}_{n \geq 0}$ satisfying the three-term recurrence relation

$$\begin{aligned} S_{n+2}^{(1)}(x) &= (x - \xi_{n+2})S_{n+1}^{(1)}(x) - \rho_{n+2}S_n^{(1)}(x), \quad n \geq 0, \\ S_1^{(1)}(x) &= x - \xi_1, \quad S_0^{(1)}(x) = 1, \quad (S_{-1}^{(1)}(x) = 0), \end{aligned} \tag{6}$$

Also, let $\{S_n(\cdot, \mu)\}_{n \geq 0}$ be the co-recursive polynomials for the sequence $\{S_n\}_{n \geq 0}$ satisfying [5]

$$S_n(x, \mu) = S_n(x) - \mu S_{n-1}^{(1)}(x), \quad n \geq 0. \tag{7}$$

A form v is called symmetric if $(v)_{2n+1} = 0, n \geq 0$. The conditions $(v)_{2n+1} = 0, n \geq 0$ are equivalent to the fact that the corresponding monic orthogonal polynomials sequence(MOPS) $\{S_n\}_{n \geq 0}$ satisfies the recurrence relation (5) with $\xi_n = 0, n \geq 0$ [5].

Proposition 1. [5,11] *If the form v is symmetric, then v is regular if and only if σv and $x\sigma v$ are both regular.*

Let v be a regular, normalized form (i.e. $(v)_0 = 1$) and $\{S_n\}_{n \geq 0}$ be its corresponding sequence of monic orthogonal polynomials. For a $\lambda \in \mathbb{C} - \{0\}$, we can define a new symmetric form u as follows

$$x\sigma u = -\lambda v \quad (u)_{2n+1} = 0, \quad (u)_0 = 1, \quad n \geq 0. \quad (8)$$

From (1), we have

$$\sigma u = -\lambda x^{-1}v + \delta_0. \quad (9)$$

Proposition 2. *The form u is regular if and only if $\lambda \neq \lambda_n, n \geq 0$ where $\lambda_n = \frac{S_n(0)}{S_{n-1}^{(1)}(0)}$.*

Proof. Since u is a symmetric form then, according to Proposition 1 u is regular if and only if $x\sigma u$ and σu are regular. But $x\sigma u = -\lambda v$ is regular. So u is regular if and only if $\sigma u = -\lambda x^{-1}v + \delta_0$ is regular. Or, it was shown in [13] that the form $-\lambda x^{-1}v + \delta_0$ is regular if and only if $\lambda \neq 0$, and $S_n(0, \lambda) \neq 0, n \geq 0$. Then, we deduce the desired result. \square

Remark. If w is the symmetrized form associated with the form v (i.e. $(w)_{2n} = (v)_n$ and $(w)_{2n+1} = 0, n \geq 0$), then (8) is equivalent to $x^2u = -\lambda w$. Notice that w is not necessarily a regular form in the problem under study. In [1, 3], the authors have solved it only when w is regular.

When u is regular let $\{Z_n\}_{n \geq 0}$ be its MOPS satisfying the recurrence relation

$$\begin{aligned} Z_{n+2}(x) &= xZ_{n+1}(x) - \gamma_{n+1}Z_n(x), \quad n \geq 0, \\ Z_1(x) &= x, \quad Z_0(x) = 1. \end{aligned} \quad (10)$$

Since $\{Z_n\}_{n \geq 0}$ is symmetric, let us consider its quadratic decomposition [11]:

$$Z_{2n}(x) = P_n(x^2), \quad Z_{2n+1}(x) = xR_n(x^2). \quad (11)$$

$$Z_{2n}^{(1)}(x) = R_n(x^2, -\gamma_1), \quad Z_{2n+1}^{(1)}(x) = xP_n^{(1)}(x^2). \quad (12)$$

The sequences $\{P_n\}_{n \geq 0}$ and $\{R_n\}_{n \geq 0}$ are respectively orthogonal with respect to σu and $x\sigma u$.

From (8), we have

$$R_n(x) = S_n(x), \quad n \geq 0. \quad (13)$$

Proposition 3. *We may write*

$$\gamma_1 = -\lambda, \quad \gamma_{2n+2} = a_n, \quad \gamma_{2n+3} = \frac{\rho_{n+1}}{a_n}, \quad n \geq 0 \quad (14)$$

where

$$a_n = -\frac{S_{n+1}(0, \lambda)}{S_n(0, \lambda)}, \quad n \geq 0. \quad (15)$$

Proof. Using (8) and the condition $\langle u, Z_2 \rangle = 0$, we obtain $\gamma_1 = -\lambda$. From (6) and (10) where $n \rightarrow 2n$ and taking (12)-(13) into account, we get

$$S_{n+1}(x^2, -\gamma_1) = xZ_{2n+1}^{(1)}(x) - \gamma_{2n+2}S_n(x^2, -\gamma_1)$$

Substituting x by 0 in the above equation, we obtain $\gamma_{2n+2} = a_n$. From (10), we have

$$\gamma_{2n+2}\gamma_{2n+3} = \frac{\langle u, Z_{2n+2}^2 \rangle \langle u, Z_{2n+3}^2 \rangle}{\langle u, Z_{2n+1}^2 \rangle \langle u, Z_{2n+2}^2 \rangle} = \frac{\langle u, Z_{2n+3}^2 \rangle}{\langle u, Z_{2n+1}^2 \rangle}. \tag{16}$$

Using (11), (8) and (5), equation (16) becomes

$$\gamma_{2n+2}\gamma_{2n+3} = \rho_{n+1}, \tag{17}$$

then, we deduce $\gamma_{2n+3} = \frac{\rho_{n+1}}{a_n}$. □

Corollary 1. When the form v is symmetric, then u is regular for every $\lambda \neq 0$. Moreover,

$$\begin{cases} \gamma_1 = -\gamma_2 = -\lambda \\ \gamma_{4n+3} = -\gamma_{4n+4} = -\frac{1}{\lambda} \prod_{k=0}^n \frac{\rho_{2k+1}}{\rho_{2k}}, \\ \gamma_{4n+5} = -\gamma_{4n+6} = \lambda \rho_{2n+2} \prod_{k=0}^n \frac{\rho_{2k}}{\rho_{2k+1}}, n \geq 0. \end{cases} \tag{18}$$

Proof. Taking into account (5) and (6), with $\xi_n = 0$, we get $S_{n+2}(0) = -\rho_{n+1}S_n(0)$ and $S_{n+2}^{(1)}(0) = -\rho_{n+2}S_n^{(1)}(0)$. Then,

$$S_{2n+1}(0) = 0, \quad S_{2n+2}(0) = (-1)^{n+1} \prod_{v=0}^n \rho_{2v+1}, \quad n \geq 0, \tag{19}$$

$$S_{2n+1}^{(1)}(0) = 0, \quad S_{2n}^{(1)}(0) = (-1)^n \prod_{v=0}^n \rho_{2v}, \quad n \geq 0. \tag{20}$$

Therefore, $S_{2n+1}(0, \lambda) = -\lambda S_{2n}^{(1)}(0) \neq 0$ and $S_{2n+2}(0, \lambda) = S_{2n+2}(0) \neq 0$. Hence u is regular for every $\lambda \neq 0$ according to proposition 2.

By virtue of (19)-(20), (14) becomes (18). □

We suppose that the form v has the following integral representation:

$$\langle v, f \rangle = \int_{-\infty}^{+\infty} V(x)f(x)dx, \quad f \in \mathcal{P}, \quad \text{with } (v)_0 = \int_{-\infty}^{+\infty} V(x)dx = 1$$

where V is a locally integrable function with rapid decay and continuous at the origin.

It is obvious that $f(x) = f^e(x^2) + xf^o(x^2), f \in \mathcal{P}$.

Therefore, $\langle u, f \rangle = \langle u, f^e(x^2) \rangle = \langle \sigma u, f^e(x) \rangle$ since u is symmetric. Using (8) and taking into account that $f^e(0) = f(0)$, we obtain

$$\langle u, f \rangle = f(0) \left\{ 1 + \lambda P \int_{-\infty}^{+\infty} \frac{V(x)}{x} dx \right\} - \lambda P \int_{-\infty}^{+\infty} \frac{V(x)}{x} f^e(x) dx, \quad (21)$$

where

$$P \int_{-\infty}^{+\infty} \frac{V(x)}{x} f(x) dx = \lim_{\epsilon \rightarrow 0} \left\{ \int_{-\infty}^{-\epsilon} \frac{V(x)}{x} f(x) dx + \int_{\epsilon}^{+\infty} \frac{V(x)}{x} f(x) dx \right\}.$$

It is easy to see that

$$P \int_{-\infty}^{+\infty} \frac{V(x)}{x} f(x) dx = \lim_{\epsilon \rightarrow 0} \left\{ \int_{\epsilon}^{+\infty} \frac{V(x)}{x} f^e(x) dx - \int_{\epsilon}^{+\infty} \frac{V(-x)}{x} f^e(-x) dx \right\}.$$

Using the fact that $f^e(x) = \frac{f(\sqrt{x}) + f(-\sqrt{x})}{2}$ and $f^e(-x) = \frac{f(i\sqrt{x}) + f(-i\sqrt{x})}{2}$ for $x \geq 0$ and making the change of variables $t = \sqrt{x}$, we get

$$\begin{aligned} P \int_{-\infty}^{+\infty} \frac{V(x)}{x} f(x) dx &= - \lim_{\epsilon \rightarrow 0} \int_{\sqrt{\epsilon}}^{+\infty} \frac{V(-t^2)}{t} (f(it) + f(-it)) dt + \\ &\quad + \lim_{\epsilon \rightarrow 0} \int_{\sqrt{\epsilon}}^{+\infty} \frac{V(t^2)}{t} (f(t) + f(-t)) dt. \end{aligned}$$

Inserting the last equation into (21), we get after a change variables in the obtained equation

$$\begin{aligned} \langle u, f \rangle &= f(0) \left\{ 1 + \lambda P \int_{-\infty}^{+\infty} \frac{V(x)}{x} dx \right\} + \\ &\quad + \lambda P \int_{-\infty}^{+\infty} \frac{V(-x^2)}{|x|} f(ix) dx - \lambda P \int_{-\infty}^{+\infty} \frac{V(x^2)}{|x|} f(x) dx. \end{aligned} \quad (22)$$

Remark. When v is symmetric, (22) becomes

$$\langle u, f \rangle = f(0) - \lambda P \int_{-\infty}^{+\infty} \frac{V(x^2)}{|x|} (f(x) - f(ix)) dx. \quad (23)$$

Our aim is to give examples of semi-classical forms (8) through data of semi-classical form v .

2 The semi-classical case

Let us recall that a form v is called semi-classical when it is regular and there exist two polynomials Φ and Ψ such that:

$$(\Phi v)' + \Psi v = 0, \quad \deg(\Psi) \geq 1, \quad \Phi \text{ monic.} \quad (24)$$

The class of the semi-classical form v is $s = \max(\deg \Psi - 1, \deg \Phi - 2)$ if and only if the following condition is satisfied

$$\prod_c (|\Phi'(c) + \Psi(c)| + |\langle u, \theta_c \Psi + \theta_c^2 \Phi \rangle|) > 0, \tag{25}$$

where c goes over the roots set of Φ [12].

The corresponding orthogonal sequence $\{S_n\}_{n \geq 0}$ is also called semi-classical of class s .

We can state characterizations of semi-classical orthogonal sequences. $\{S_n\}_{n \geq 0}$ is semi-classical of class s if and only if one of the following statements holds:

(a) The formal Stieltjes function of v , namely

$$S(v)(z) = - \sum_{n \geq 0} \frac{(v)_n}{z^{n+1}} \tag{26}$$

satisfies a linear non-homogeneous first order differential equation [4,12]

$$\Phi(z)S'(v)(z) = C_0(z)S(v)(z) + D_0(z), \tag{27}$$

where

$$C_0(x) = -\Phi'(x) - \Psi(x). \tag{28}$$

and

$$D_0(z) = -(v\theta_0\Phi)'(x) - (v\theta_0\Psi)(x). \tag{29}$$

with $(v\theta_0f)(x) = \left\langle v, \frac{f(x) - f(\zeta)}{x - \zeta} \right\rangle, f \in \mathcal{P}$. Φ and Ψ are the same polynomials as in (24).

(b) $\{S_n\}_{n \geq 0}$ fulfills the following structure recurrence relation (written in a compact form):

$$\Phi(x)S'_{n+1}(x) = \frac{C_{n+1}(x) - C_0(x)}{2}S_{n+1}(x) - \rho_{n+1}D_{n+1}(x)S_n(x), n \geq 0 \tag{30}$$

where

$$\begin{cases} C_{n+1}(x) = -C_n(x) + 2(x - \beta_n)D_n(x), & n \geq 0, \\ \rho_{n+1}D_{n+1}(x) = -\Phi(x) + \rho_n \tilde{D}_{n-1}(x) - (x - \xi_n)C_n(x) + \\ (x - \xi_n)^2 D_n(x), & n \geq 0, \end{cases} \tag{31}$$

Φ, Ψ, C_0 and D_0 are the same polynomials introduced in (a); ξ_n, ρ_n are the coefficients of the three term recurrence relation (5). Notice that $D_{-1}(x) = 0, \deg C_n \leq s + 1$ and $\deg D_n \leq s, n \geq 0$ [12].

(c) Each polynomial of $\{S_n\}_{n \geq 0}$ satisfies a second order differential equation of Laguerre-Perron type, i.e.

$$\begin{aligned} &\Phi D_{n+1} S''_{n+1} + \{C_0 D_{n+1} - W(\Phi, D_{n+1})\} S'_{n+1} + \\ &+ \left\{ W \left(\frac{C_{n+1} - C_0}{2}, D_{n+1} \right) - D_{n+1} \sum_{k=0}^n D_k \right\} S_{n+1} = 0, \quad n \geq 0, \end{aligned} \tag{32}$$

where $W(f, g) = fg' - f'g$. $\Phi, D_n, C_n, n \geq 0$ are the same parameters introduced in the previous characterizations [4,14].

Remark. The structure relation gives information about the multiplicity of the zeros of orthogonal polynomials.

In the sequel the form v will be supposed semi-classical of class s satisfying (24) – (25).

Proposition 4. *If v is a semi-classical form and satisfies (24), then for every $\lambda \in \mathbb{C} - \{0\}$ such that $S_n(0, \lambda) \neq 0, n \geq 0$, the form u defined by (8) is regular and semi-classical. It satisfies*

$$\left(\tilde{\Phi}u\right)' + \tilde{\Psi}u = 0 \quad (33)$$

with

$$\tilde{\Phi}(x) = x\Phi(x^2), \quad \tilde{\Psi}(x) = 2x^2\Psi(x^2). \quad (34)$$

and u is of class \tilde{s} with $\tilde{s} \leq 2s + 3$.

Proof. Assume that v fulfils (24). To prove that u satisfies (33)-(34), we will show that the forms $(\tilde{\Phi}u)'$ and $-\tilde{\Psi}u$ coincide on the basis $\{x^n\}_{n \geq 0}$ of \mathcal{P} .

Taking into account (34) and using the operator σ , we obtain

$$\left\langle (\tilde{\Phi}u)', x^{2n} \right\rangle = -2n \left\langle \Phi(x^2)u, x^{2n} \right\rangle = -2n \left\langle \Phi(x)\sigma u, x^n \right\rangle, n \geq 1.$$

By virtue of (8) and (24), we deduce

$$\left\langle (\tilde{\Phi}u)', x^{2n} \right\rangle = -2\lambda \left\langle (\Phi(x)v)', x^n \right\rangle = 2\lambda \left\langle \Psi(x)v, x^n \right\rangle.$$

Now, using (8) again and the definition of the operator σ , we get

$$\left\langle (\tilde{\Phi}u)', x^{2n} \right\rangle = -\left\langle \tilde{\Psi}u, x^{2n} \right\rangle.$$

Since u is symmetric, it is clear that $\left\langle (\tilde{\Phi}u)', x^{2n+1} \right\rangle = -\left\langle \tilde{\Psi}u, x^{2n+1} \right\rangle = 0$.

Thus, (33)-(34) is proved.

Finally, we have $s = \max(\deg \Psi - 1, \deg \Phi - 2)$, then $\deg(\tilde{\Phi}) \leq 2s + 5$ and $\deg(\tilde{\Psi}) = \tilde{p} \leq 2s + 4$. Thus $\tilde{s} \leq 2s + 3$. \square

Proposition 5. *The class of u depends only on the zero $x = 0$.*

For the proof, we use the following lemma:

Lemma 1. For $c \in \mathbb{C}$ such that c^2 be a root of Φ , we have

$$\left\langle u, \theta_c \tilde{\Psi} + \theta_c^2 \tilde{\Phi} \right\rangle = -2c\lambda \left\langle v, \theta_{c^2} \Psi + \theta_{c^2}^2 \Phi \right\rangle + 2c(\Phi'(c^2) + \Psi(c^2)) \quad (35)$$

and

$$\tilde{\Psi}(c) + \tilde{\Phi}'(c) = 2c^2(\Phi'(c^2) + \Psi(c^2)). \quad (36)$$

Proof. Using the definition of the operator θ_c , it is easy to prove that, for two polynomials f and g , we have

$$\theta_c(fg)(x) = g(x)(\theta_c f)(x) + f(c)(\theta_c g)(x), \quad (37)$$

$$\theta_c(f(\xi^2))(x) = (x+c)(\theta_{c^2} f)(x^2). \quad (38)$$

Let $c \in \mathbb{C}$ such that c^2 be a root of Φ .

Using successively (37) and (38), we obtain

$$\left(\theta_c \tilde{\Phi}\right)(x) = x(\theta_c \Phi(\xi^2))(x) = x(x+c)(\theta_{c^2} \Phi)(x^2), \quad \text{since } \Phi(c^2) = 0. \quad \text{Then,}$$

$$\left(\theta_c^2 \tilde{\Phi}\right)(x) = x(x+c)^2(\theta_{c^2}^2 \Phi)(x^2) + (x+2c)\Phi'(c^2), \quad (39)$$

because $\theta_c(\xi(\xi+c))(x) = x+2c$, $\theta_c((\theta_{c^2} \Phi)(\xi^2))(x) = (x+c)(\theta_{c^2}^2 \Phi)(x^2)$ and $(\theta_{c^2} \Phi)(c^2) = \Phi'(c^2)$.

Using the same procedure, we prove that

$$\theta_c \tilde{\Psi}(x) = x^2(x+c)(\theta_{c^2} \Psi)(x^2) + (x+c)\Psi(c^2). \quad (40)$$

Therefore, with (39)-(40) and the fact u is symmetric, we obtain

$$\left\langle u, \theta_c \tilde{\Psi} + \theta_c^2 \tilde{\Phi} \right\rangle = \left\langle x^2 u, 2\theta_{c^2} \Psi + \theta_{c^2}^2 \Phi \right\rangle + 2c(\Phi'(c^2) + \Psi(c^2)). \quad (41)$$

Now applying the operator σ for (41) and using (8), we get (35). Finally, from (34), we easily get (36). \square

Proof of Proposition 5. Let c be a root of $\tilde{\Phi}$ such that $c \neq 0$.

If $\Phi'(c^2) + \Psi(c^2) \neq 0$ then $\tilde{\Phi}'(c) + \tilde{\Psi}(c) \neq 0$, from (36).

If $\Phi'(c^2) + \Psi(c^2) = 0$, using (35), we have $\langle u, \theta_c \Psi + \theta_c^2 \Phi \rangle \neq 0$, since v is semi-classical and so satisfies (25).

In any case, we cannot simplify by $x-c$. \square

Proposition 6. *Under the conditions of proposition 4, for the class of u , we have the four different cases*

- 1) $\tilde{s} = 2s + 3$ if $\Phi(0) \neq 0$.
- 2) $\tilde{s} = 2s + 2$ if $\Phi(0) = 0$ and $X_1 = -2\lambda \langle v, \theta_0 \Psi + \theta_0^2 \Phi \rangle + 2(\Phi'(0) + \Psi(0)) \neq 0$.
- 3) $\tilde{s} = 2s + 1$ if $\Phi(0) = 0$, $X_1 = 0$ and $X_2 = 3\Phi'(0) + 2\Psi(0) \neq 0$.
- 4) $\tilde{s} = 2s$ if $\Phi(0) = 0$, $X_1 = 0$ and $X_2 = 0$.

Proof. 1) From (34), we have $\tilde{\Phi}'(0) + \tilde{\Psi}(0) = \Phi(0)$

and $\langle u, \theta_0 \tilde{\Psi} + \theta_0^2 \tilde{\Phi} \rangle = \langle u, 2x\Psi(x^2) + x(\theta_0 \Phi)(x^2) \rangle = 0$, since u is symmetric. Therefore, if $\Phi(0) \neq 0$ it is not possible to simplify (33)-(34), which means that the class of u is $\tilde{s} = 2s + 3$.

2) If $\Phi(0) = 0$, then it is possible to simplify by x . Then, u fulfils (33) with

$$\tilde{\Phi}(x) = \Phi(x^2), \quad \tilde{\Psi}(x) = x((\theta_0\Phi)(x^2) + 2\Psi(x^2)). \quad (42)$$

Here, we have $\tilde{\Phi}'(0) + \tilde{\Psi}(0) = 0$ and $\langle u, \theta_0\tilde{\Psi} + \theta_0^2\tilde{\Phi} \rangle = \langle u, 2\Psi(x^2) + 2(\theta_0\Phi)(x^2) \rangle$.

Applying the operator σ for the second equation and using (9), we obtain

$$\langle u, \theta_0\tilde{\Psi} + \theta_0^2\tilde{\Phi} \rangle = -2\lambda \langle v, \theta_0\Psi + \theta_0^2\Phi \rangle + 2(\Phi'(0) + \Psi(0)) = X_1.$$

Therefore, if $X_1 \neq 0$ it is not possible to simplify, which means that the class of u is $\tilde{s} = 2s + 2$.

3) If $\Phi(0) = 0$ and $X_1 = 0$, then it is possible to simplify (33)-(34) by x^2 . Then, u fulfils (33) with

$$\tilde{\Phi}(x) = x(\theta_0\Phi)(x^2), \quad \tilde{\Psi}(x) = 2((\theta_0\Phi)(x^2) + \Psi(x^2)). \quad (43)$$

Here, we have $\tilde{\Phi}'(0) + \tilde{\Psi}(0) = 3\Phi'(0) + 2\Psi(0) = X_2$ and

$$\langle u, \theta_0\tilde{\Psi} + \theta_0^2\tilde{\Phi} \rangle = \langle u, x(2(\theta_0\Psi)(x^2) + (\theta_0^2\Phi)(x^2)) \rangle = 0, \text{ since } u \text{ is symmetric.}$$

Therefore, if $X_2 \neq 0$ it is not possible to simplify, which means that the class of u is $\tilde{s} = 2s + 1$.

4) If $\Phi(0) = 0$, $X_1 = 0$ and $X_2 = 0$, then it is possible to simplify (33)-(34) by x^3 . Then, u fulfils (33) with

$$\tilde{\Phi}(x) = (\theta_0\Phi)(x^2), \quad \tilde{\Psi}(x) = x(3(\theta_0^2\Phi)(x^2) + 2(\theta_0\Psi)(x^2)). \quad (44)$$

Under these conditions $x = 0$ can't be a root of $(\theta_0\Phi)(x^2)$. Assuming the contrary, that $(\theta_0\Phi)(0) = \Phi'(0) = 0$, then from the conditions $\Phi(0) = 0$, $X_1 = 0$ and $X_2 = 0$ we obtain $\langle v, \theta_0\Psi + \theta_0^2\Phi \rangle = 0$ and $\Phi'(0) + \Psi(0) = 0$ which is a contradiction with (25). Then it is not possible to simplify, which means that the class of u is $\tilde{s} = 2s$.

□

Proposition 7. *If v is a semi-classical form and satisfies (27), then for every $\lambda \in \mathbb{C} - \{0\}$ such that $S_n(0, \lambda) \neq 0, n \geq 0$, the form u defined by (8) is regular and semi-classical. It satisfies*

$$\tilde{\Phi}(z)S'(u)(z) = \tilde{C}_0(z)S(u)(z) + \tilde{D}_0(z), \quad (45)$$

where

$$\begin{cases} \tilde{\Phi}(z) = z\Phi(z^2), \\ \tilde{C}_0(z) = -\Phi(z^2) + 2z^2C_0(z^2), \\ \tilde{D}_0(z) = -2z\lambda D_0(z^2) + 2zC_0(z^2). \end{cases} \quad (46)$$

Proof. From (26), we have

$$S(v)(z^2) = -\sum_{n \geq 0} \frac{(v)_n}{z^{2n+2}}.$$

Using (8), we get

$$-\lambda S(v)(z^2) = zS(u)(z) + 1, \quad (47)$$

Deriving (47), we obtain

$$-2z\lambda S'(v)(z^2) = zS'(u)(z) + S(u)(z). \tag{48}$$

Make a change of variable $z \rightarrow z^2$ in (27) and multiply by $-2\lambda z$, we obtain (45)-(46) by taking into account (47)-(48). \square

We are going to establish the expression of structure relation coefficients \tilde{C}_n and \tilde{D}_n , $n \geq 0$ of $\{Z_n\}_{n \geq 0}$ in terms of those of the sequence $\{S_n\}_{n \geq 0}$.

Proposition 8. *The sequence $\{Z_n\}_{n \geq 0}$ fulfills*

$$\tilde{\Phi}(x)Z'_{n+1}(x) = \frac{\tilde{C}_{n+1}(x) - \tilde{C}_0(x)}{2}Z_{n+1}(x) - \gamma_{n+1}\tilde{D}_{n+1}(x)Z_n(x), \quad n \geq 0 \tag{49}$$

with

$$\begin{cases} \tilde{C}_{2n+1}(x) = 2x^2C_n(x^2) + \Phi(x^2) + 4\gamma_{2n+1}x^2D_n(x^2), \quad n \geq 0, \\ \tilde{D}_{2n+1}(x) = 2x^3D_n(x^2), \quad n \geq 0, \end{cases} \tag{50}$$

$$\begin{cases} \tilde{C}_{2n+2}(x) = 2x^2C_{n+1}(x^2) - \Phi(x^2) + 4\gamma_{2n+2}x^2D_n(x^2), \quad n \geq 0, \\ \tilde{D}_{2n+2}(x) = x(C_{n+1}(x^2) - C_n(x^2)) + 2x(\gamma_{2n+3}D_{n+1}(x^2) - \\ -\gamma_{2n+1}D_n(x^2)) + 2x^3D_n(x^2), \quad n \geq 0, \end{cases} \tag{51}$$

$\tilde{C}_0(x)$ and $\tilde{D}_0(x)$ are given by (46) and γ_{n+1} by (14)-(15).

Proof. Change $x \rightarrow x^2$ in (29) and multiply by $2x^3$ we obtain by taking (11) and (13) into account,

$$x\Phi(x^2)Z'_{2n+3}(x) = (x^2(C_{n+1}(x^2) - C_0(x^2)) + \Phi(x^2))Z_{2n+3}(x) - 2x^2D_{n+1}(x^2)\rho_{n+1}Z_{2n+1}(x).$$

Using (16) and (10) where $n \rightarrow 2n$, the last equation becomes

$$\tilde{\Phi}(x)Z'_{2n+3}(x) = (x^2(C_{n+1}(x^2) - C_0(x^2)) + \Phi(x^2) + 2x^2\gamma_{2n+3}D_{n+1}(x^2))Z_{2n+3}(x) - 2\gamma_{2n+3}x^2D_{n+1}(x^2)Z_{2n+2}(x).$$

From (49) and the above equation, we have

$$\left\{ \frac{\tilde{C}_{2n+3}(x) - \tilde{C}_0(x)}{2} - (x^2(C_{n+1}(x^2) - C_0(x^2)) + \Phi(x^2) + 2x^2\gamma_{2n+3}D_{n+1}(x^2)) \right\} \times \\ \times Z_{2n+3}(x) = \gamma_{2n+3} \left\{ \tilde{D}_{2n+3}(x) - 2x^2D_{n+1}(x^2) \right\} Z_{2n+2}(x).$$

Z_{2n+3} and Z_{2n+2} have no common roots, then Z_{2n+3} divides $\tilde{D}_{2n+3}(x) - 2x^2D_{n+1}(x^2)$, which is a polynomial of degree at most equal to $2s + 3$. Then we have necessarily

$$\tilde{D}_{2n+3}(x) = 2x^2D_{n+1}(x^2) \text{ for } n > s, \text{ and also } \frac{\tilde{C}_{2n+3}(x) - \tilde{C}_0(x)}{2} = x^2(C_{n+1}(x^2) - C_0(x^2)) + \Phi(x^2) + 2x^2\gamma_{2n+3}D_{n+1}(x^2), \quad n > s.$$

Then, by (45), we get (49) for $n > s$.

By virtue of the recurrence relation (30) and (46), we can easily prove by induction

that the system (50) is valid for $0 \leq n \leq s$. Hence (50) is valid for $n \geq 0$.

After a derivation of (10) where $n \rightarrow 2n+1$ multiplying by $x\Phi(x^2)$ and using (49), we obtain

$$x^2\Phi(x^2)Z'_{2n+2}(x) = \frac{\tilde{C}_{2n+3}(x) - \tilde{C}_0(x)}{2}Z_{2n+3}(x) - \gamma_{2n+3}\tilde{D}_{2n+3}(x)Z_{2n+2}(x) - x\Phi(x^2)Z_{2n+2}(x) + \gamma_{2n+2} \left\{ \frac{\tilde{C}_{2n+1}(x) - \tilde{C}_0(x)}{2}Z_{2n+1}(x) - \gamma_{2n+1}\tilde{D}_{2n+1}(x)Z_{2n}(x) \right\}.$$

Applying the recurrence relation (10), we get

$$x^2\Phi(x^2)Z'_{2n+2}(x) = \left\{ x \frac{\tilde{C}_{2n+3}(x) - \tilde{C}_0(x)}{2} - \gamma_{2n+3}\tilde{D}_{2n+3}(x) - x\Phi(x^2) + \gamma_{2n+2}\tilde{D}_{2n+1}(x) \right\} \times \\ \times Z_{2n+2}(x) - \gamma_{2n+2} \left\{ \frac{\tilde{C}_{2n+3}(x) - \tilde{C}_{2n+1}(x)}{2} + x\tilde{D}_{2n+1}(x) \right\} Z_{2n+1}.$$

Now, using (49) and taking into account the fact that $Z_{2n+2}(x)$ and $Z_{2n+1}(x)$ are coprime, we get from the last equation after simplification by x (51) for $n > s$.

Finally, by virtue of the recurrence relation (30) and (50) with $n = 0$, we can easily prove by induction that the system (51) is valid for $0 \leq n \leq s$. Hence (51) is also proved for $n \geq 0$. \square

Using (32), Proposition 8. and simplifying, we get the following result:

Corollary 2. Each polynomial of $\{Z_n\}_{n \geq 0}$ satisfies a second order differential equation of Laguerre-type, (or holonomic second order differential equation)

$$J(x, n)Z''_{n+1}(x) + K(x, n)Z'_{n+1}(x) + L(x, n)Z_{n+1}(x) = 0, \quad n \geq 1,$$

with

$$\left\{ \begin{array}{l} J(x, 2n+1) = \Phi(x^2) \{ x(C_{n+1}(x^2) - C_n(x^2)) + 2x(\gamma_{2n+3}D_{n+1}(x^2) - \gamma_{2n+1}D_n(x^2)) + 2x^3D_n(x^2) \} \\ K(x, 2n+1) = 2x^2(\Phi'(x^2) + C_0(x^2)) \{ C_{n+1}(x^2) - C_n(x^2) + 2(\gamma_{2n+3}D_{n+1}(x^2) - \gamma_{2n+1}D_n(x^2)) + \\ \quad + 2x^2D_n(x^2) \} + \Phi(x^2) \{ C_{n+1}(x^2) - C_n(x^2) + 2x^2(C'_{n+1}(x^2) - C'_n(x^2)) + \\ \quad + 2(\gamma_{2n+3}D_{n+1}(x^2) - \gamma_{2n+1}D_n(x^2)) + 4x^2(2(\gamma_{2n+3}D'_{n+1}(x^2) - \gamma_{2n+1}D'_n(x^2)) + \\ \quad + 6x^2D_n(x^2) + 4x^4D'_n(x^2)) \}, \\ L(x, 2n+1) = x \{ C_{n+1}(x^2) + 2\gamma_{2n+2}D_n(x^2) - C_0(x^2) \} \{ C_n(x^2) - C_{n+1}(x^2) - 2(\gamma_{2n+3}D_{n+1}(x^2) - \\ - \gamma_{2n+1}D_n(x^2)) + 2x^2D_n(x^2) + 2x^2(C'_{n+1}(x^2) - C'_n(x^2)) + 4x^2(\gamma_{2n+3}D'_{n+1}(x^2) - \\ - \gamma_{2n+1}D'_n(x^2)) + 4x^4D'_n(x^2) \} - x \{ C_{n+1}(x^2) - C_n(x^2) + 2\gamma_{2n+3}D_{n+1}(x^2) - \\ - 2\gamma_{2n+1}D_n(x^2) + 2x^2D_n(x^2) \} \{ 2x^2C'_{n+1}(x^2) + 4\gamma_{2n+2}x^2D'_n(x^2) - 2x^2C'_0(x^2) + \\ + C_n(x^2) + C_0(x^2) + 2\gamma_{2n+1}D_n(x^2) - 2\lambda D_0(x^2) + 4x^2\sum_{k=0}^{n-1}D_k(x^2) + 2x^2D_n(x^2) \}. \end{array} \right.$$

and

$$\left\{ \begin{array}{l} J(x, 2n) = 2x^3\Phi(x^2)D_n(x^2), \\ K(x, 2n) = 2x^2D_n(x^2)(2x^2\Phi'(x^2) + 2x^2C_0(x^2) - 3\Phi(x^2)) - 4x^4\Phi(x^2)D'_n(x^2), \\ L(x, 2n) = 2xD_n(x^2)(3\Phi(x^2) - 2x^2C_0(x^2) - 2x^4C'_n(x^2) - 2x^2\Phi'(x^2) + 2x^4C'_0(x^2) + \\ \quad + 2\lambda x^2D_0(x^2) - 4x^4\sum_{k=0}^{n-1}D_k(x^2)) + 4x^3D'_n(x^2)(x^2C_n(x^2) - x^2C_0(x^2) + \Phi(x^2)). \end{array} \right.$$

3 Illustrative examples

(1) We study the problem (8), with $v = \mathcal{L}(\alpha)$ where $\mathcal{L}(\alpha)$ is the Laguerre form. In this case, the form v is not symmetric. This form is classical (semi-classical) of class

$s = 0$). We have [12]

$$\xi_n = 2n + \alpha + 1, \quad \rho_{n+1} = (n+1)(n + \alpha + 1), \quad n \geq 0, \quad (52)$$

the regularity condition is $\alpha \neq -n, n \geq 1$

$$\Phi(x) = x, \quad \Psi(x) = x - \alpha - 1, \quad (53)$$

$$C_n(x) = -x + (2n + \alpha), \quad D_n(x) = -1, \quad n \geq 0. \quad (54)$$

Using (5) and (52), we get

$$S_n(0) = (-1)^n \frac{\Gamma(n + \alpha + 1)}{\Gamma(\alpha + 1)}, \quad n \geq 0. \quad (55)$$

From (6) and (52), we obtain by induction for $n \geq 0$

$$S_n^{(1)}(0) = \begin{cases} \frac{(-1)^{n+1}}{\alpha} \left(\Gamma(n+2) - \frac{\Gamma(n+\alpha+2)}{\Gamma(\alpha+1)} \right), & \alpha \neq 0, \\ (-1)^n \Gamma(n+2) \sum_{k=0}^n \frac{1}{k+1}, & \alpha = 0. \end{cases} \quad (56)$$

By virtue of (7) and (55)-(56), we deduce

$$S_n(0, \lambda) = \frac{(-1)^n \Gamma(n + \alpha + 1) d_{\alpha, n}}{\alpha \Gamma(\alpha + 1)}, \quad n \geq 0 \quad (57)$$

where

$$d_{\alpha, n} = \begin{cases} (\alpha + \lambda) - \frac{\lambda \Gamma(\alpha + 1) \Gamma(n + 1)}{\Gamma(n + \alpha + 1)}, & \alpha \neq 0, \quad n \geq 0, \\ 1 + \lambda \sum_{k=0}^{n-1} \frac{1}{k+1}, & \alpha = 0, \quad n \geq 0. \quad \left(\sum_0^{-1} = 0 \right) \end{cases} \quad (58)$$

Then, u is regular for every $\lambda \neq 0$ such that

$$\lambda \neq \begin{cases} -\alpha + \frac{\lambda \Gamma(\alpha + 1) \Gamma(n + 1)}{\Gamma(n + \alpha + 1)}, & \alpha \neq 0, \quad n \geq 0, \\ -\left(\sum_{k=0}^{n-1} \frac{1}{k+1} \right)^{-1}, & \alpha = 0, \quad n \geq 1. \end{cases} \quad (59)$$

(15) and (57) give

$$a_n = \frac{(n + \alpha + 1) d_{\alpha, n+1}}{d_{\alpha, n}}, \quad n \geq 0. \quad (60)$$

Then, with (14), we get

$$\begin{cases} \gamma_1 = -\lambda, \\ \gamma_{2n+3} = \frac{(n+1) d_{\alpha, n}}{d_{\alpha, n+1}}, \quad n \geq 0, \\ \gamma_{2n+2} = \frac{(n+\alpha+1) d_{\alpha, n+1}}{d_{\alpha, n}}, \quad n \geq 0. \end{cases} \quad (61)$$

Taking into account that the form v is semi-classical and by virtue of Proposition 4., the form u is also semi-classical. It satisfies (33) and (45)with

$$\begin{aligned}\tilde{\Phi}(x) &= x^2, & \tilde{\Psi}(x) &= 2x^3 - (2\alpha + 1)x, \\ \tilde{C}_0(x) &= -2x^3 + (2\alpha - 1)x, & \tilde{D}_0(x) &= -2x^2 + 2(\alpha + \lambda).\end{aligned}\quad (62)$$

From (53), we have

$$\Phi(0) = 0, X_1 = -2(\alpha + \lambda) \text{ and } X_2 = 1 - 2\alpha \text{ (we take } \lambda = -\alpha \text{ in calculation of } X_2).$$

Now, it is enough to use Proposition 6. in order to obtain the following results:

★ If $\lambda \neq -\alpha$ and verifies (59), then the class of u is $\tilde{s} = 2$.

★ If $\lambda = -\alpha$ and $2\alpha \neq 1$, then the class of u is $\tilde{s} = 1$.

★ If $\lambda = -\alpha$ and $2\alpha = 1$, then the class of u is $\tilde{s} = 0$.

Now, we are going to give the elements of the structure relation of the sequence $\{Z_n\}_{n \geq 0}$.

Using (53), (54) and Proposition 8., we obtain after simplifying by x

$$\left\{ \begin{aligned} \tilde{C}_0(x) &= -2x^3 + (2\alpha - 1)x, & C_1(x) &= -2x^3 + (2\alpha + 4\lambda + 1)x, \\ \tilde{C}_{2n+2}(x) &= -2x^3 - X_n, & \tilde{C}_{2n+3}(x) &= -2x^3 + X_{n+1}, \\ \tilde{D}_0(x) &= -2x^2 + 2(\alpha + \lambda), & \tilde{D}_{2n+1}(x) &= -2x^2, \\ \tilde{D}_{2n+2}(x) &= -2x^2 - \frac{2(\alpha^2 + \delta_{0,\alpha})(\alpha + \lambda)\lambda\Gamma(\alpha + 1)\Gamma(n + 1)}{\Gamma(n + \alpha + 2)d_{\alpha,n}d_{\alpha,n+1}}, & n &\geq 0. \end{aligned} \right. \quad (63)$$

$$\text{where } X_n = \left(2\alpha + 1 + \frac{4\lambda(\alpha + \delta_{0,\alpha})\Gamma(\alpha + 1)\Gamma(n + 1)}{\Gamma(n + \alpha + 1)d_{\alpha,n}} \right) x.$$

The form v has the following integral representation[5]

$$\langle v, f \rangle = \frac{1}{\Gamma(\alpha + 1)} \int_0^{+\infty} x^\alpha e^{-x} f(x) dx, \quad \Re(\alpha) > -1, \quad f \in \mathcal{P}. \quad (64)$$

Then, using (22), we obtain the following integral representation of u

$$\langle u, f \rangle = \left(1 + \frac{\lambda}{\alpha} \right) f(0) - \frac{\lambda}{\Gamma(\alpha + 1)} \int_{-\infty}^{+\infty} |x|^{2\alpha-1} e^{-x^2} f(x) dx, \quad \Re(\alpha) > 0. \quad (65)$$

(2) Let us describe the case $v := \mathcal{H}$ where \mathcal{H} denotes the Hermite form . In this case, the form v is symmetric. This form is classical (semi-classical of class $s = 0$). Here [12]

$$\xi_n = 0, \quad \rho_{n+1} = \frac{1}{2}(n + 1), \quad n \geq 0, \quad (66)$$

$$\Phi(x) = 1, \quad \Psi(x) = 2x, \quad (67)$$

$$C_n(x) = -2x, \quad D_n(x) = -2, \quad n \geq 0. \quad (68)$$

In accordance with Corollary 1. and (66), u is regular for every $\lambda \neq 0$ and we have

$$\begin{cases} \gamma_1 = -\gamma_2 = \lambda \\ \gamma_{4n+3} = -\gamma_{4n+4} = -\frac{1}{\lambda} \frac{\Gamma(2n+2)}{2^{2n+1}\Gamma^2(n+1)}, \\ \gamma_{4n+5} = -\gamma_{4n+6} = \lambda \frac{2^{2n+1}\Gamma(n+1)\Gamma(n+2)}{\Gamma(2n+2)}, n \geq 0 \end{cases} \quad (69)$$

By virtue of Proposition 6. and Proposition 7., the form u is semi-classical of class $\tilde{s} = 3$ for any $\lambda \neq 0$ and fulfils (33) and (45) with

$$\tilde{\Phi}(x) = x, \quad \tilde{\Psi}(x) = 4x^3, \quad \tilde{C}_0(x) = -4x^4 - 1, \quad \tilde{D}_0(x) = -4x^3 + 4\lambda x. \quad (70)$$

According to Proposition 8., (67) and (68), we have, for $n \geq 0$

$$\begin{cases} \tilde{C}_0(x) = -4x^4 - 1, \\ \tilde{C}_{2n+1}(x) = -4x^4 - 8\gamma_{2n+1}x^2 + 1, \\ \tilde{C}_{2n+2}(x) = -4x^4 - 8\gamma_{2n+2}x^2 - 1, \\ \tilde{D}_0(x) = -4x^3 + 4\lambda x, \\ \tilde{D}_{2n+1}(x) = -4x^3, \\ \tilde{D}_{2n+2}(x) = -4x^3 + 4(\gamma_{2n+1} - \gamma_{2n+3})x. \end{cases} \quad (71)$$

The form v has the following integral representation[5]

$$\langle v, f \rangle = \frac{1}{\sqrt{\pi}} \int_{-\infty}^{+\infty} e^{-x^2} f(x) dx, \quad f \in \mathcal{P}. \quad (72)$$

Therefore, for $\lambda \neq 0$ and $f \in \mathcal{P}$, (23) becomes

$$\langle u, f \rangle = f(0) - \frac{\lambda}{\sqrt{\pi}} P \int_{-\infty}^{+\infty} \frac{e^{-x^4}}{|x|} (f(x) - f(ix)) dx. \quad (73)$$

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