J. Math. Tokushima Univ. Vol. 51 (2017), 29–36

Connection Formula of Basic Hypergeometric Series ${}_r\phi_{r-1}(\mathbf{0}; \mathbf{b}; q, x)$

By

Yousuke Ohyama

Department of Mathematical Sciences, Graduate School of Science and Technology Tokushima University, Tokushima 770-8506, JAPAN e-mail address : ohyama@tokushima-u.ac.jp (Received October 13, 2017)

Abstract

We show a connection formula of a linear q-differential equation satisfied by ${}_{r}\phi_{r-1}(\mathbf{0}; \mathbf{b}; q, x)$ where any element of \mathbf{b} are not zero. We use a q-Laplace transformation to obtain an integral representation of solutions of the q-differential equation.

2010 Mathematics Subject Classification. Primary 34M40;Secondary 33D15

1 Introduction

We show a connection formula of a linear q-differential equation satisfied by ${}_{r}\phi_{r-1}(0,0,...,0;b_{1},...,b_{r-1};q,x)$ in case that $b_{1}b_{2}\cdots b_{r-1}\neq 0$. The basic hypergeometric series ${}_{r}\phi_{r-1}(0,0,...,0;b_{1},...,b_{r-1};q,x)$ satisfies a linear q-differential equation of the r-th order:

$$\left[x - (1 - \sigma_q) \prod_{k=1}^{r-1} (1 - \frac{b_k}{q} \sigma_q)\right] y(x) = 0,$$
(1)

where $\sigma_q y(x) = y(xq)$. The condition $b_1 b_2 \cdots b_{r-1} \neq 0$ implies that the origin is a regular singular point of (1). Around the infinity (1) has r solutions which are represented by convergent power series on $x^{1/r}$. In this sense, (1) is the most degenerate case of hypergeometric equations.

Yousuke OHYAMA

Thomae [6, 7] showed a connection formula on $_2\phi_1(a_1, a_2; b_1)$ and $_3\phi_2(a_1, a_2, a_3; b_1, b_2)$. In [8] Watson gave connection formulae in more general cases. He showed a connection formula of $_r\phi_{r-1}(a_1, a_2, ..., a_r; b_1, ..., b_s, \mathbf{0}; q, z)$, where s < r. Watson also showed that an asymptotic expansion of $_{s+1}\phi_{r-1}(a'_1, a'_2, ..., a'_{s+1}; b'_1, ..., b'_{r-1}; q, z)$ (he used a notation $_{s+1}\mathfrak{P}_{r-1}$), but he did not give a resummation of divergent series. Later Slater [4, 5] also gave a more general form of a connection formula.

J.-P. Ramis, J. Sauloy and C. Zhang started modern study on divergent q-series and a q-analogue of the Stokes phenomenon [3]. Zhang studied the q-Stokes phenomenon of q-confluent hypergeometric function $_2\phi_0(a,b;0;q,x)$ [10]. He has also shown a connection formula of Jackson's q-analogue of the Bessel function $J_{\nu}^{(1)}$ [11]. Since

$$J_{\nu}^{(1)}(x;q) = \frac{(q^{\nu+1};q)_{\infty}}{(q;q)_{\infty}} \left(\frac{x}{2}\right)^{\nu} {}_{2}\phi_{1}\left(0,0;q^{\nu+1};q,-\frac{x^{2}}{4}\right),$$

the connection formula of $J_{\nu}^{(1)}(x;q)$ is essentially the case r = 2 of (1).

Since all of local solutions around the origin and the infinity are represented by convergent power series, we can determine the connection formula by a *q*-Laplace transformation [9]. We show a useful formula on *p*-Laplace transformation applied to *q*-difference equations $(p^m = q)$ in section two.

We show a connection formula in section three. We study the q-differential equation

$$\left[x^r \prod_{k=1}^r (1 - a_k \sigma_p) - \left(-\frac{\sigma_p}{p^r}\right)^r\right] u(x) = 0.$$

Local solutions around the infinity are

$$u_{1,\infty}(x) = \frac{\theta_p(-a_1x)}{\theta_p(-x)} {}_r \phi_{r-1} \left(\begin{array}{c} 0, 0, \dots, 0\\ p^r a_1/a_2, p^r a_2/a_3, \dots, p^r a_1/a_r; p^r, \frac{1}{a_1 a_2 \cdots a_r x^r} \end{array} \right)$$

and $u_{2,\infty}(x), ..., u_{r,\infty}(x)$ are obtained by the cyclic transformation of $a_1, a_2, ..., a_r$.

We take a a primitive r-th root ω of unity. Local solutions around the origin are

$$u_{j,0}(x) = \frac{1}{\theta_p(-\omega^j p^{(1-r)/2}x)} v_j(x), \quad v_j(x) = \sum_{n=0}^{\infty} v_n^{(j)} x^n,$$

for j = 0, 1, 2, ..., r - 1. We assume that $v_0^{(j)} = 1$. The connection formula between $(u_{0,0}, u_{1,0}, ..., u_{r-1,0})$ and $(u_{1,\infty}, ..., u_{r,\infty})$ is given by

$$v_j(x) = \frac{1}{(q, a_2/a_1, ..., a_r/a_1; q)_{\infty}} \frac{\theta_p(-\omega^j p^{(1-r)/2} a_1 x) \theta_p(-x)}{\theta_p(-\omega^j p^{(1-r)/2} x) \theta_p(-a_1 x)} u_{1,\infty}(x) + i \operatorname{dem}(a_1; a_2, ..., a_r).$$

The symbol "idem $(a_1; a_2, ..., a_r)$ " stands for the sum of the r expressions obtained from the preceding expression by interchanging a_1 with each $a_2, a_3, ..., a_r$.

The author gives his gratitude to Professor Changgui Zhang for fruitful discussions. Some works has done during his stay at Lille on September 2017. This work is supported by JSPS KAKENHI Grant-in-Aid for Scientific Research (C) Number 6K05176.

2 Notations

We denote the *m*-vetcor (0, 0, ..., 0) by $\mathbf{0}_m$.

We assume that 0 < |q| < 1. For n = 0, 1, 2, ..., we set the q-shifted factorial

$$(a;q)_n = \prod_{j=0}^{n-1} (1 - aq^j), \quad (a;q)_\infty = \prod_{j=0}^{\infty} (1 - aq^j).$$

We set $(a_1, a_2, ..., a_m; q)_n = \prod_{j=1}^m (a_j; q)_n$ for n = 0, 1, 2, ... or $n = \infty$. We set the theta function

$$\theta_q(x) := \theta(x) = \sum_{k \in \mathbb{Z}} q^{k(k-1)/2} x^k = (q, -x, -q/x; q)_{\infty}.$$

The theta function satisfies

-

$$\begin{aligned} \theta_q(q^k x) &= q^{-k(k-1)/2} x^{-k} \theta_q(x) \quad (k \in \mathbb{Z}), \\ x \theta_q(1/x) &= \theta_q(x), \quad \theta_q(1/x) = \theta_q(qx). \end{aligned}$$

The basic hypergeometric series [1] is defined by

$$r\phi_s(a_1,\ldots,a_r;b_1,\ldots,b_s;q,x)$$

$$:= \sum_{n\geq 0} \frac{(a_1,\ldots,a_r;q)_n}{(b_1,\ldots,b_s;q)_n(q;q)_n} \left\{ (-1)^n q^{\frac{n(n-1)}{2}} \right\}^{1+s-r} x^n.$$

Let σ_q be a q-shift operator $\sigma_q[f(x)] = f(xq)$. When $1 + s \ge r$, $r\phi_s$ is convergent and satisfies a q-difference equation with (s + 1)-th order

$$\left[x \prod_{j=1}^{r} (1 - a_j \sigma_q) - (1 - \sigma_q) \prod_{k=1}^{r-1} (1 - \frac{b_k}{q} \sigma_q) \right] y(x) = 0.$$

3 *q*-Borel transformation and *q*-Laplace transformation

We review a q-Borel transformation and a q-Laplace transformation. See [9, 3] for detail.

Yousuke OHYAMA

The q-Borel transformation $\mathcal{B}_q^-: \mathbb{C}[[x]] \to \mathbb{C}[[\tau]]$ is defined by

$$\mathcal{B}_q^{-}\left[\sum_{n=0}^{\infty} a_n x^n\right] := \sum_{n=0}^{\infty} a_n q^{-n(n-1)/2} \tau^n.$$

We identify a germ of holomorphic functions at the origin $\mathcal{O}_{\mathbb{C},0}$ as a subset of $\mathbb{C}[[x]]$. As a linear operator on $\mathbb{C}[[x]]$, the following lemma is useful to study q-difference equations.

Lemma 1. (1) The q-Borel transformation \mathcal{B}_q^- shifts the power of σ_q :

$$\mathcal{B}_q^-(x^m \sigma_q^n f) = q^{-m(m-1)/2} \tau^m \sigma_q^{n-m} \mathcal{B}_q^-(f).$$

(2) Multiplication by the theta function shifts the power of x:

$$x^{m}\sigma_{q}^{n}\left[\frac{1}{\theta_{q}(cx)}f(x)\right] = \frac{q^{n(n-1)/2}c^{n}}{\theta_{q}(cx)}x^{m+n}\sigma_{q}^{n}f(x).$$

The inverse transformation of \mathcal{B}_q^- is given by a *q*-Laplace transform \mathcal{L}_q^- . Assume that $\varphi(\tau)$ is holomorphic on $|\tau| \leq \varepsilon$. We define

$$\mathcal{L}_{q}^{-}\varphi(x) = \frac{1}{2\pi i} \int_{|\tau|=\varepsilon} \varphi(\tau)\theta_{q}(x/\tau) \frac{d\tau}{\tau}.$$

Under a suitable condition, we have $\mathcal{L}_q^- \circ \mathcal{B}_q^- f = f$.

We consider the *p*-Laplace transform of a ratio of p^m -products.

Proposition 2. Let m be a positive integers. We set $p^m = q$. We assume that $s+m \leq r$. When s+m = r, we need $|q^{(1+m)/2}b_1 \cdots b_s/a_1a_2 \cdots a_rx^m| < 1$. We consider the contour integral

$$I = \frac{1}{2\pi i} \int_{|\tau|=\varepsilon} \frac{\prod_{j=1}^{s} (b_j \tau; q)_{\infty}}{\prod_{k=1}^{r} (a_k \tau; q)_{\infty}} \theta_p(x/\tau) \, \frac{d\tau}{\tau},$$

where $\prod_{k=1}^{r} (a_k \tau; q)_{\infty}$ does not have any zero on $|\tau| \leq \varepsilon$. Then we obtain

$$I = \frac{(b_1/a_1, ..., b_s/a_1; q)_{\infty}}{(q, a_2/a_1, ..., a_r/a_1; q)_{\infty}} \theta_p(a_1 x)$$

$$\times_{s+m} \phi_{r-1} \left(\frac{qa_1/b_1, ..., qa_1/b_s, \mathbf{0}_m}{qa_1/a_2, ..., qa_1/a_r}; q, \frac{(-1)^r q^{r-s+(1-m)/2} b_1 \cdots b_s}{a_1^{m+s-r+1} a_2 \cdots a_r x^m} \right)$$

$$+ idem(a_1; a_2, ..., a_r). \tag{2}$$

Proof. The following relations are directly proved :

$$\operatorname{Res}_{\tau=1/aq^n} \frac{1}{(a\tau;q)_{\infty}} \frac{d\tau}{\tau} = -\frac{(-1)^n q^{n(n+1)/2}}{(q;q)_{\infty}(q;q)_n},$$

Connection Formula of Basic Hypergeometric Series $_{r}\phi_{r-1}(\mathbf{0}; \mathbf{b}; q, x)$

$$\theta_p(x/\tau)|_{\tau \to 1/aq^n} = (ax)^{-mn} p^{-nm(nm-1)/2} \theta_p(ax),$$
$$(b\tau;q)_{\infty}|_{\tau \to 1/aq^n} = (-b/a)^n q^{-n(n+1)/2} (b/a;q)_{\infty} (aq/b;q)_n.$$

By using the above relations we can show Proposition.

4 Connection formula

We consider the equation

$$\left[z\prod_{j=k}^{r}(1-a_k\sigma_q)-\left(-\frac{\sigma_q}{q}\right)^r\right]y(z)=0.$$
(3)

Local solutions of (3) around the infinity are

$$y_{1,\infty}(z) = \frac{\theta_q(-a_1 z)}{\theta_q(-z)} {}_r \phi_{r-1} \left(\begin{array}{c} 0, 0, \dots, 0\\ q a_1/a_2, q a_j/a_3, \dots, q a_1/a_r \end{array}; q, \frac{1}{a_1 \cdots a_r z} \right)$$

and $y_{2,\infty}(z), ..., y_{r,\infty}(z)$ are obtained by the cyclic transform $a_1 \to a_2 \to \cdots \to a_r \to a_1$.

Since (3) has ramified solutions around the origin, we take a covering transformation $z = x^r$. We set $p^r = q$.

$$\left[x^r \prod_{k=1}^r (1 - a_k \sigma_p) - \left(-\frac{\sigma_p}{q}\right)^r\right] u(x) = 0.$$
(4)

We give a connection formula of (4). Local solutions of (4) around the infinity are

$$u_{1,\infty}(x) = \frac{\theta_p(-a_1x)}{\theta_p(-x)} r \phi_{r-1} \begin{pmatrix} 0, 0, \dots, 0\\ qa_1/a_2, qa_2/a_3, \dots, qa_1/a_r; q, \frac{1}{a_1 a_2 \cdots a_r x^r} \end{pmatrix}$$

and $u_{2,\infty}(x), ..., u_{r,\infty}(x)$ are obtained by the cyclic transform.

We take a complex number ω , which is a primitive *r*-th root of unity: $\omega^r = 1$. Local solutions of (4) around the origin are

$$u_{j,0}(x) = \frac{1}{\theta_p(-\omega^j p^{(1-r)/2}x)} v_j(x), \quad v_j(x) = \sum_{n=0}^{\infty} v_n^{(j)} x^n,$$

for j = 0, 1, 2, ..., r-1. We assume that $v_0^{(j)} = 1$. We show a connection formula between $(u_{0,0}, u_{1,0}, ..., u_{r-1,0})$ and $(u_{1,\infty}, ..., u_{r,\infty})$.

We set elementary symmetric polynomials $s_1, s_2, ..., s_r$ so that

$$\prod_{k=1}^{r} (1 - a_k x) = \sum_{k=1}^{r} (-1)^k s_k x^k.$$

We set $c_j = -\omega^j p^{(1-r)/2}$. Then $v_j(x)$ satisfies a q-difference equation

$$\left[\sum_{k=1}^{r} (-1)^{k} c_{j}^{k} p^{k(k-1)/2} s_{k} x^{k} \sigma_{p}^{k} - \sigma_{p}^{r}\right] v_{j}(x) = 0.$$

We remark that $\sigma_p^r = \sigma_q$. Since $w_j(\tau) = (\mathcal{B}_p^- v_j)(\tau)$ satisfies

$$\left[\prod_{k=1}^{r} (1 - c_j a_k \tau) - \sigma_p^r\right] w_j(\tau) = 0,$$

we have

$$w_j(\tau) = \frac{1}{(c_j a_1 \tau, c_j a_2 \tau, \dots, c_j a_r \tau; q)_{\infty}}$$

By (2) we obtain

$$\begin{aligned} v_j(x) &= \mathcal{L}_p^- w_j(x) = \frac{1}{2\pi i} \int_{|\tau|=\varepsilon} \frac{1}{(c_j a_1 \tau, c_j a_2 \tau, \dots, c_j a_r \tau; q)_{\infty}} \theta_p(x/\tau) \frac{d\tau}{\tau} \\ &= \frac{\theta_p(c_j a_1 x)}{(q, a_2/a_1, \dots, a_r/a_1; q)_{\infty}} {}_r \phi_{r-1} \begin{pmatrix} 0, 0, \dots, 0\\ q a_1/a_2, \dots, q a_1/a_r \end{pmatrix}; q, \frac{(-1)^r q^{(1-r)/2}}{c_j^r a_1 a_2 \cdots a_r x^r} \\ &+ \operatorname{idem}(a_1; a_2, \dots, a_r) \\ &= \frac{\theta_p(c_j a_1 x)}{(q, a_2/a_1, \dots, a_r/a_1; q)_{\infty}} {}_r \phi_{r-1} \begin{pmatrix} 0, 0, \dots, 0\\ q a_1/a_2, \dots, q a_1/a_r \end{pmatrix}; q, \frac{1}{a_1 a_2 \cdots a_r x^r} \\ &+ \operatorname{idem}(a_1; a_2, \dots, a_r). \end{aligned}$$

We remark that $c_j^r = (-1)^r q^{(1-r)/2}$.

The main result is as follows:

Theorem 3. We take a primitive r-th root ω of unity. A connection formula of (4) is given by

$$u_{j,0}(x) = \frac{1}{(q, a_2/a_1, \dots, a_r/a_1; q)_{\infty}} \frac{\theta_p(-\omega^j p^{(1-r)/2} a_1 x) \theta_p(-x)}{\theta_p(-\omega^j p^{(1-r)/2} x) \theta_p(-a_1 x)} u_{1,\infty}(x) + \operatorname{idem}(a_1; a_2, \dots, a_r),$$

for j = 0, 1, ..., r - 1.

The case r = 2: We set $p^2 = q$. We take a *p*-difference equation

$$\left[p^2 x^2 (1 - a_1 \sigma_p)(1 - a_2 \sigma_p) - \sigma_p^2\right] u(x) = 0.$$
(5)

We give a connection formula of (5). Local solutions of (5) around the infinity are

$$u_{1,\infty}(x) = \frac{\theta_p(-a_1x)}{\theta_p(-x)} {}_2\phi_1\left(0,0;qa_1/a_2;q,\frac{1}{a_1a_2x^2}\right),$$
$$u_{2,\infty}(x) = \frac{\theta_p(-a_2x)}{\theta_p(-x)} {}_2\phi_1\left(0,0;qa_2/a_1;q,\frac{1}{a_1a_2x^2}\right).$$

Local solutions of (5) around the origin are

$$u_{0,1}(x) = \frac{1}{\theta_p(-p^{-1/2}x)} v_1(x), \qquad v_1(x) = \sum_{n=0}^{\infty} v_n^{(1)} x^n,$$
$$u_{0,2}(x) = \frac{1}{\theta_p(p^{-1/2}x)} v_2(x), \qquad v_2(x) = \sum_{n=0}^{\infty} v_n^{(2)} x^n.$$

We assume that $v_0^{(j)} = 1$ for j = 1, 2. By Theorem 3 we obtain

$$u_{0,1}(x) = \frac{1}{(q, a_2/a_1; q)_{\infty}} \frac{\theta_p(-p^{1/2}a_1x)\theta_p(-x)}{\theta_p(-p^{1/2}x)\theta_p(-a_1x)} u_{1,\infty}(x) + \frac{1}{(q, a_1/a_2; q)_{\infty}} \frac{\theta_p(-p^{1/2}a_2x)\theta_p(-x)}{\theta_p(-p^{1/2}x)\theta_p(-a_2x)} u_{2,\infty}(x)$$

$$u_{0,2}(x) = \frac{1}{(q, a_2/a_1; q)_{\infty}} \frac{\theta_p(p^{1/2}a_1x)\theta_p(-x)}{\theta_p(p^{1/2}x)\theta_p(-a_1x)} u_{1,\infty}(x) + \frac{1}{(q, a_1/a_2; q)_{\infty}} \frac{\theta_p(-p^{1/2}a_2x)\theta_p(-x)}{\theta_p(-p^{1/2}x)\theta_p(-a_2x)} u_{2,\infty}(x)$$

This connection formula is essentially equivalent to the connection formula of Jackson's first q-Bessel functions in [11].

5 Conclusion

We show a connection formula of (4), which is a generalization of Jackson's first q-analogue of the Bessel functions [2]. We can obtain a connection formula of solutions represented by a convergent (non-hypergeometric) series of $x^{1/m}$ by applying the *p*-Laplace transformation (2) to a product of p^m -shifted factorials p for other q-hypergeometric equations.

We should study the q-Stokes phenomenon [3] for divergent series solutions. By using the other q-Borel transformation \mathcal{B}_q^+ , we can give a resummation for divergent hypergeometric series.

Yousuke OHYAMA

References

- Gasper, G., Rahman, M.; Basic Hypergeometric Series, 2nd ed, Cambridge (2004).
- [2] Jackson, F. H.; On generalized functions of Legendre and Bessel, Trans. Roy. Soc. Edinburgh, 41 (1903), 1–28.
- [3] Ramis, J.-P., Sauloy, J., Zhang, C.; Local Analytic Classification of qdifference Equations, Astérisque 355 (2013).
- [4] Slater, L. J.; An integral of hypergeometric type, Proc. Cambridge Philos. Soc. 48 (1952), 578–582.
- [5] Slater, L. J.; Generalized Hypergeometric Functions, Cambridge University Press, Cambridge (1966).
- [6] Thomae, J.; Beiträge zur Theorie der durch die Heinesche Reihe..., J. reine angew. Math. 70 (1869), 258–281.
- [7] Thomae, J.; Les séries Heinéennes supérieures, ou les séries de la forme ..., Ann. Mat. Pura Appl. 4, (1870) 105–138.
- [8] Watson, G. N.; The continuation of functions defined by generalized hypergeometric series, *Trans. Camb. Phil. Soc.* 21 (1910), 281–299.
- [9] Zhang C.; Développements asymptotiques q-Gevrey et séries Gqsommables Ann. Inst. Fourier 49 (1999), 227–261.
- [10] Zhang C.; Une sommation discrè pour des équations aux q-différences linéaires et à coefficients, analytiques: théorie générale et exemples, in "Differential Equations and Stokes Phenomenon", World Sci. Publ., (2002), 309–329.
- [11] Zhang C.; Sur les fonctions q-Bessel de Jackson, J. Approx. Theory 122 (2003), 208–223.