Connection problems on higher order linear q-difference equations

Takeshi MORITA*

In this talk, we consider connection problems on higher (r-th) order linear q-difference equations between around the origin and around the infinity. For the sake of simplicity, we deal with the connection problems on the third order (namely, r = 3) linear q-difference equations.

We study the following "degenerated" third order q-difference equation:

$$\left[\left(a_1 a_2 a_3 x - b_1/q^2 \right) \sigma_q^3 - \left\{ \left(a_1 a_2 + a_2 a_3 + a_3 a_1 \right) x - \left(b_1/q^2 + 1/q \right) \right\} \sigma_q^2 + \left\{ \left(a_1 + a_2 + a_3 \right) x - 1/q \right\} \sigma_q - x \right] u(x) = 0.$$
(1)

The equation (1) has the formal solution around the origin as follows:

$$u_1(x) = {}_3\varphi_1(a_1, a_2, a_3; b_1; q, x) = \sum_{n \ge 0} \frac{(a_1, a_2, a_3; q)_n}{(b_1; q)_n (q; q)_n} \left\{ (-1)q^{\frac{n(n-1)}{2}} \right\}^{-1} x^n.$$

Here, σ_q is the q-shifted operator $\sigma_q f(x) = f(qx)$, the q-shifted factorial $(a;q)_n$ is

$$(a;q)_n := \begin{cases} 1, & n = 0, \\ (1-a)(1-aq)\dots(1-aq^{n-1}), & n \ge 1, \end{cases}$$

moreover, $(a;q)_{\infty} := \lim_{n \to \infty} (a;q)_n$ and

$$(a_1, a_2, \ldots, a_m; q)_{\infty} := (a_1; q)_{\infty} (a_2; q)_{\infty} \ldots (a_m; q)_{\infty}.$$

The notation ${}_{r}\varphi_{s}(a_{1},\ldots,a_{r};b_{1},\ldots,b_{s};q,x)$ is the basic hypergeometric series [2]. The equation (1) also has the fundamental system of solutions around the infinity as follow:

$$\begin{aligned} v_1(x) &= x^{-\alpha_1}{}_3\varphi_2(a_1, a_1q/b_1, 0; a_1q/a_2, a_1q/a_3; q, qb_1/a_1a_2a_3x), \\ v_2(x) &= x^{-\alpha_2}{}_3\varphi_2(a_2, a_2q/b_1, 0; a_2q/a_1, a_2q/a_3; q, qb_1/a_1a_2a_3x), \\ v_3(x) &= x^{-\alpha_3}{}_3\varphi_2(a_3, a_3q/b_1, 0; a_3q/a_2, a_3q/a_1; q, qb_1/a_1a_2a_3x), \end{aligned}$$

^{*}Graduate School of Information Science and Technology, Osaka University, 1-1 Machikaneyama-machi, Toyonaka, 560-0043, Japan.

where $a_j = q^{\alpha_j}, j = 1, 2, 3$. The relation between the solution around the origin u_1 and solutions around the infinity v_1, v_2 and $v_3(x)$ is not so clear. In this talk, we give the relation with the using of the *suitable* resummation method.

We study connection problems on linear q-difference equations with irregular singular points. Connection problems on second order linear q-difference equations between the origin and the infinity are studied by G. D. Birkhoff [1]. The first example of connection formula was given by G. N. Watson (This formula is known as "Watson's formula for the basic hypergeometric series $_2\varphi_1(a, b; c; q, x)$ ") [7] as follows:

$${}_{2}\varphi_{1}(a,b;c;q;x) = \frac{(b,c/a;q)_{\infty}(ax,q/ax;q)_{\infty}}{(c,b/a;q)_{\infty}(x,q/x;q)_{\infty}} {}_{2}\varphi_{1}(a,aq/c;aq/b;q,cq/abx) + \frac{(a,c/b;q)_{\infty}(bx,q/bx;q)_{\infty}}{(c,a/b;q)_{\infty}(x,q/x;q)_{\infty}} {}_{2}\varphi_{1}(b,bq/c;bq/a;q,cq/abx).$$

However, other connection formulae have not known for a long time. At the beginning of 21st century, C. Zhang has shown some connection formulae of solutions of q-difference equations with irregular singular points [8, 9, 10]by the q-Borel-Laplace methods. In connection problems on qdifference equations, two different types of "the q-Borel-Laprace resummation methods" are powerful tools. We review these transformations.

The q-Borel and the q-Laplace transformations of the first kind:

Definition 1. For any $f(x) = \sum_{n\geq 0} a_n x^n$, the q-Borel transformation \mathcal{B}_q^+ is

$$\left(\mathcal{B}_{q}^{+}f\right)(\xi) = \varphi(\xi) := \sum_{n \ge 0} a_{n} q^{\frac{n(n-1)}{2}} \xi^{n},$$

the q-Laplace transformation $\mathcal{L}_{q,\lambda}^+$ is

$$\left(\mathcal{L}_{q,\lambda}^{+}\varphi\right)(x) := \sum_{n \in \mathbb{Z}} \frac{\varphi(q^{n}\lambda)}{\theta\left(\frac{q^{n}\lambda}{x}\right)}$$

The q-Borel and the q-Laplace transformations of the second kind:

Definition 2. For $f(x) = \sum_{n \ge 0} a_n x^n$, the q-Borel transformation is defined by

$$g(\xi) = (\mathcal{B}_q^- f)(\xi) := \sum_{n \ge 0} a_n q^{-\frac{n(n-1)}{2}} \xi^n,$$

and the q-Laplace transformation is given by

$$\left(\mathcal{L}_{q}^{-}g\right)(x) := \frac{1}{2\pi i} \int_{|\xi|=r} g(\xi)\theta_{q}\left(\frac{x}{\xi}\right) \frac{d\xi}{\xi}.$$

Here, r > 0 is an enough small number.

These transformations has introduced by J. Sauloy [6]. Recently, I gave connection formulae of the Hahn-Exton q-Bessel function, the q-confluent hypergeometric series, q-Airy function and the divergent series which is related to the Ramanujan function [4, 5, 3] by the using of the q-Borel-Laplace methods. These functions are solutions of second order q-difference equations with special parameters.

But connection formulae of higher order q-difference equations are not clear. In this talk, we give the following theorem with using the q-Borel-Laplace resummation method:

Theorem. For any $x \in \mathbb{C}^* \setminus [-\lambda; q]$, we have

$$\begin{split} {}_{3}\tilde{\varphi}_{1}(a_{1},a_{2},a_{3};b_{1};q,\lambda,x) &= \mathcal{L}_{q,\lambda}^{+} \circ \mathcal{B}_{q}^{+} {}_{3}\varphi_{1}(a_{1},a_{2},a_{3};b_{1};q,x) \\ &= \frac{(a_{2},a_{3},b_{1}/a_{1};q)_{\infty}}{(b_{1},a_{2}/a_{1},a_{3}/a_{1};q)_{\infty}} \frac{\theta(a_{1}\lambda)}{\theta(\lambda)} \frac{\theta(a_{1}qx/\lambda)\theta(x)}{\theta(qx/\lambda)\theta(a_{1}x)} v_{1}(x) \\ &+ \frac{(a_{1},a_{3},b_{1}/a_{2};q)_{\infty}}{(b_{1},a_{1}/a_{2},a_{3}/a_{2};q)_{\infty}} \frac{\theta(a_{2}\lambda)}{\theta(\lambda)} \frac{\theta(a_{2}qx/\lambda)\theta(x)}{\theta(qx/\lambda)\theta(a_{2}x)} v_{2}(x) \\ &+ \frac{(a_{2},a_{1},b_{1}/a_{3};q)_{\infty}}{(b_{1},a_{2}/a_{3},a_{1}/a_{3};q)_{\infty}} \frac{\theta(a_{3}\lambda)}{\theta(\lambda)} \frac{\theta(a_{3}qx/\lambda)\theta(x)}{\theta(qx/\lambda)\theta(a_{3}x)} v_{3}(x). \end{split}$$

Here, the notation $_{3}\tilde{\varphi}_{1}(a_{1}, a_{2}, a_{3}; b_{1}; q, \lambda, x)$ is the q-Borel-Laplace transform of the *divergent* solution $u_{1}(x)$. The new parameter λ appears in the connection coefficients. We also give the connection matrix for the equation (1). We remark that these coefficients are also new examples of the q-Stokes coefficients.

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