

Asymptotic behaviour of the Laguerre-Sobolev-Type Orthogonal Polynomials. A nondiagonal case.

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To professor Adhemar Bultheel with occasion of his 60th birthday

Abstract

In this paper we study the asymptotic behaviour of polynomials orthogonal with respect to a Sobolev-Type inner product

$$\langle p, q \rangle_S = \int_0^\infty p(x)q(x)x^\alpha e^{-x} dx + \mathbb{P}(0)^t A \mathbb{Q}(0), \quad \alpha > -1,$$

where p and q are polynomials with real coefficients,

$$A = \begin{pmatrix} M_0 & \lambda \\ \lambda & M_1 \end{pmatrix}, \quad \mathbb{P}(0) = \begin{pmatrix} p(0) \\ p'(0) \end{pmatrix}, \quad \mathbb{Q}(0) = \begin{pmatrix} q(0) \\ q'(0) \end{pmatrix},$$

and A is a positive semidefinite matrix.

We will focus our attention on their outer relative asymptotics with respect to the standard Laguerre polynomials as well as on an analog of the Mehler-Heine formula for the rescaled polynomials.

Key words: Quasi-orthogonal polynomials, Laguerre Polynomials, Sobolev type inner products, outer relative asymptotics, Bessel functions, Mehler-Heine formula.
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1 Introduction.

Orthogonal polynomials with respect to a Sobolev-Type inner product

$$\langle p, q \rangle = \int_{\mathbb{R}} p(x)q(x)d\mu(x) + \mathbb{P}(c)^t A \mathbb{Q}(c), \quad (1)$$

where $d\mu$ is a nontrivial probability measure supported on the real line, $A \in \mathbb{R}^{(k,k)}$ is a positive semidefinite matrix, p, q are polynomials with real coefficients, and $\mathbb{Q}(c) = (q(c), q'(c), \dots, q^{(k-1)}(c))^t$ have been introduced in [1].

When $A = \text{diag}(M_0, M_1, \dots, M_{k-1})$, the so-called diagonal Sobolev-Type case, many researchers were interested in the analytic properties of the polynomials orthogonal respect with (1). In particular, R. Koekoek [10] studied the second order linear differential equation satisfied by such orthogonal polynomials when $d\mu = x^\alpha e^{-x} dx$, $\alpha > -1$, and $c = 0$. They also satisfy a higher order recurrence relation as well as they can be represented as hypergeometric functions.

Later on, when $k = 2$ and $M_0, M_1 > 0$, in [11] the authors focus the attention in the location of the zeros of such orthogonal polynomials that are called Laguerre-Sobolev Type orthogonal polynomials. Finally, the analysis of their asymptotic properties was done in [3] as well in [13].

On the other hand, when $k \geq 2$ if $d\mu = x^\alpha e^{-x} dx$, $c = 0$, and $M_0 = M_1 = \dots = M_{k-2} = 0$, $M_{k-1} > 0$ then the same analog problems were studied in [15] in the framework of the zero distribution. From an algebraic point of view and for more general measures, in [14] the authors deal with representations of Sobolev-Type orthogonal polynomials in terms of the polynomials orthogonal with respect to the measure μ assuming the same constraints for the inner product (1) as above.

The first situation of a non-diagonal Sobolev type inner product like (1) was considered in [2]. Here the authors deal with the measure $d\mu = e^{-x^2} dx$ supported on \mathbb{R} , $c = 0$, and $k = 2$. In particular, they analyze scaled asymptotics for the corresponding orthogonal polynomials (Mehler-Heine formulas) and, as a consequence, the asymptotic behaviour of their zeros follows.

Taking into account that generalized Hermite polynomials appear as a consequence of the symmetrization process for Laguerre orthogonal polynomials ([4],[6], and [16]) it seems to be very natural to analyze polynomial sequences orthogonal with respect to the inner product (1) when $d\mu = x^\alpha e^{-x} dx$, $A \in \mathbb{R}^{(k,k)}$ is a nondiagonal positive semi-definite matrix with $k \geq 2$, and $c = 0$.

In this contribution we focus our attention in the case $k = 2$. Thus we generalize some previous results from the diagonal case (see [3], [8], and [11]) as well as we give a nice interpretation of some results of [2] using a symmetrization process for our Laguerre-Sobolev type orthogonal polynomials.

The structure of the manuscript is the following. In section 2 we present the basic background about the properties of classical Laguerre polynomials which will be needed along the paper. Section 3 deals with the asymptotic properties of the Laguerre-Sobolev type polynomials, orthogonal with respect to the inner product

$$\langle p, q \rangle = \int_0^\infty p(x)q(x)x^\alpha e^{-x} dx + \mathbb{P}(0)^t A \mathbb{Q}(0), \quad \alpha > -1,$$

where $A = \begin{pmatrix} M_0 & \lambda \\ \lambda & M_1 \end{pmatrix}$ is a positive semidefinite matrix and we denote $\mathbb{Q}(0) = (q(0), q'(0))^t$. We obtain the outer relative asymptotics of these polynomials in terms of Laguerre polynomials and a Mehler-Heine type formula as well as the behaviour of the Sobolev norm of the monic Laguerre-Sobolev type orthogonal polynomials.

2 Preliminaries.

Let $\{\mu_n\}_{n \geq 0}$ be a sequence of real numbers and let μ be the linear functional defined in the linear space \mathbb{P} of the polynomials with real coefficients, such that

$$\langle \mu, x^n \rangle = \mu_n, \quad n = 0, 1, 2, \dots$$

μ is said to be a *moment functional* associated with $\{\mu_n\}_{n \geq 0}$. Furthermore μ_n is the n -th *moment* of the functional μ .

Given a moment functional μ , a sequence of polynomials $\{P_n\}_{n \geq 0}$ is said to be a sequence of *orthogonal polynomials* with respect to μ if

- (i) The degree of P_n is n .
- (ii) $\langle \mu, P_n(x)P_m(x) \rangle = 0$, $m \neq n$.
- (iii) $\langle \mu, P_n^2(x) \rangle \neq 0$, $n = 0, 1, 2, \dots$

If every polynomial $P_n(x)$ has 1 as leading coefficient, then $\{P_n\}_{n \geq 0}$ is said to be a sequence of *monic orthogonal polynomials*.

The next theorem, whose proof appears in [6], gives necessary and sufficient

conditions for the existence of a sequence of monic orthogonal polynomials $\{P_n\}_{n \geq 0}$ with respect to a moment functional μ associated with $\{\mu_n\}_{n \geq 0}$.

Theorem 1 ([6]) *Let μ be the moment functional associated with $\{\mu_n\}_{n \geq 0}$. There exists a sequence of monic orthogonal polynomials $\{P_n\}_{n \geq 0}$ associated with μ if and only if the leading principal submatrices of the Hankel matrix $[\mu_{i+j}]_{i,j \in \mathbb{N}}$ are non singular.*

A moment functional such that there exists the correspondent sequence of orthogonal polynomials is said to be *regular* or *quasi-definite* ([6]).

The proof of the next proposition can be founded in [4], [6], [9], [12], and [16].

Proposition 1 (*The Christoffel-Darboux formula*). *Let $\{P_n\}_{n \geq 0}$ be a sequence of monic orthogonal polynomials. If we denote the n -th kernel polynomial by*

$$K_n(x, y) = \sum_{j=0}^n \frac{P_j(y)P_j(x)}{\langle \mu, P_j^2 \rangle},$$

then, for every $n \in \mathbb{N}$,

$$K_n(x, y) = \frac{1}{\langle \mu, P_n^2 \rangle} \frac{P_{n+1}(x)P_n(y) - P_n(x)P_{n+1}(y)}{x - y}. \quad (2)$$

Using the following notation for the partial derivatives of the kernel $K_n(x, y)$

$$\frac{\partial^{j+k}(K_n(x, y))}{\partial^j x \partial^k y} = K_n^{(j,k)}(x, y),$$

we present some properties about these derivatives. Let $\{P_n\}_{n \geq 0}$ be a sequence of monic orthogonal polynomials. From the Christoffel-Darboux Formula (2), we have

$$K_{n-1}(x, y) = \frac{1}{\langle \mu, P_{n-1}^2 \rangle} \frac{P_n(x)P_{n-1}(y) - P_{n-1}(x)P_n(y)}{x - y}.$$

The computation of the j -th partial derivative with respect to y yields

$$K_{n-1}^{(0,j)}(x, y) = \frac{1}{\langle \mu, P_{n-1}^2 \rangle} \left(P_n(x) \frac{\partial^j}{\partial y^j} \left(\frac{P_{n-1}(y)}{x - y} \right) - P_{n-1}(x) \frac{\partial^j}{\partial y^j} \left(\frac{P_n(y)}{x - y} \right) \right). \quad (3)$$

Using the Leibnitz rule

$$\frac{\partial^j}{\partial y^j} \left(\frac{P_n(y)}{x-y} \right) = \sum_{k=0}^j \frac{j!}{k!} \frac{P_n^{(k)}(y)}{(x-y)^{j-k+1}},$$

and replacing the last expression in (3), we get

$$\begin{aligned} K_{n-1}^{(0,j)}(x, y) &= \frac{1}{\langle \mu, P_{n-1}^2 \rangle} \left(P_n(x) \sum_{k=0}^j \frac{j!}{k!} \frac{P_{n-1}^{(k)}(y)}{(x-y)^{j-k+1}} - P_{n-1}(x) \sum_{k=0}^j \frac{j!}{k!} \frac{P_n^{(k)}(y)}{(x-y)^{j-k+1}} \right) \\ &= \frac{j!}{\langle \mu, P_{n-1}^2 \rangle (x-y)^{j+1}} \times \\ &\quad \left(P_n(x) \sum_{k=0}^j \frac{1}{k!} P_{n-1}^{(k)}(y) (x-y)^k - P_{n-1}(x) \sum_{k=0}^j \frac{1}{k!} P_n^{(k)}(y) (x-y)^k \right). \end{aligned}$$

As a consequence,

Proposition 2 ([1], [14]) For every $n \in \mathbb{N}$,

$$K_{n-1}^{(0,j)}(x, 0) = \frac{j!}{\langle \mu, P_{n-1}^2 \rangle x^{j+1}} (P_n(x) Q_j(x, 0; P_{n-1}) - P_{n-1}(x) Q_j(x, 0; P_n)) \quad (4)$$

where $Q_j(x, 0; P_{n-1})$ and $Q_j(x, 0; P_n)$ denote the Taylor Polynomials of degree j of the polynomials P_{n-1} and P_n around $x = 0$, respectively.

The Laguerre orthogonal polynomials are defined as the polynomials orthogonal with respect to the inner product

$$\langle p, q \rangle = \int_0^\infty pqx^\alpha e^{-x} dx, \quad \alpha > -1, \quad p, q \in \mathbb{P}. \quad (5)$$

We will summarize some properties of the Laguerre monic orthogonal polynomials that we will use in the sequel. The details of the proof of Proposition 3 and the Theorem 2, can be founded in [4], [6], [9], [12], and [16].

Proposition 3 Let $\{L_n^\alpha\}_{n \geq 0}$ be the sequence of Laguerre monic orthogonal polynomials.

(1) For every $n \in \mathbb{N}$,

$$xL_n^\alpha(x) = L_{n+1}^\alpha(x) + (2n + 1 + \alpha) L_n^\alpha(x) + n(n + \alpha) L_{n-1}^\alpha(x), \quad (6)$$

with $L_0^\alpha(x) = 1, L_1^\alpha(x) = x - (\alpha + 1)$.

(2) For every $n \in \mathbb{N}$,

$$L_n^\alpha(x) = L_n^{\alpha+1}(x) + nL_{n-1}^{\alpha+1}(x). \quad (7)$$

(3) For every $n \in \mathbb{N}$,

$$\|L_n^\alpha\|_\alpha^2 = n!\Gamma(n + \alpha + 1). \quad (8)$$

(4) For every $n \in \mathbb{N}$

$$L_n^\alpha(0) = (-1)^n \frac{\Gamma(n + \alpha + 1)}{\Gamma(\alpha + 1)}. \quad (9)$$

(5) For every $n \in \mathbb{N}$

$$(L_n^\alpha)'(x) = nL_{n-1}^{\alpha+1}(x). \quad (10)$$

(6) For every $n \in \mathbb{N}$,

$$x(L_n^\alpha(x))' = nL_n^\alpha(x) + n(n + \alpha)L_{n-1}^\alpha(x). \quad (11)$$

In particular, for Laguerre polynomials we get

Proposition 4 For every $n \in \mathbb{N}$

$$K_{n-1}(x, 0) = \frac{L_{n-1}^\alpha(0)L_{n-1}^{\alpha+1}(x)}{(n-1)!\Gamma(n + \alpha)}, \quad (12)$$

$$K_{n-1}^{(0,1)}(x, 0) = \frac{(-1)^n}{(n-2)!\Gamma(\alpha + 2)}L_{n-1}^{\alpha+2}(x) + \frac{(-1)^nn}{(n-2)!\Gamma(\alpha + 2)}L_{n-2}^{\alpha+2}(x), \quad (13)$$

$$K_{n-1}^{(1,1)}(x, 0) = \frac{(-1)^n(n-1)}{(n-2)!\Gamma(\alpha + 2)}L_{n-2}^{\alpha+3}(x) + \frac{(-1)^nn}{(n-3)!\Gamma(\alpha + 2)}L_{n-3}^{\alpha+3}(x). \quad (14)$$

The proof of (12) is given in [7]. For (13) see [8]. Finally, (14) is a consequence of (13) and (7).

Using (8) and (9) in (12), (13), and (14) we obtain

Proposition 5 For every $n \in \mathbb{N}$,

$$K_{n-1}(0, 0) = \frac{\Gamma(n + \alpha + 1)}{(n-1)!\Gamma(\alpha + 1)\Gamma(\alpha + 2)}, \quad (15)$$

$$K_{n-1}^{(1,0)}(0, 0) = -\frac{\Gamma(n + \alpha + 1)}{(n-2)!\Gamma(\alpha + 1)\Gamma(\alpha + 3)} = -\frac{n-1}{\alpha + 2}K_{n-1}(0, 0), \quad (16)$$

$$K_{n-1}^{(1,1)}(0, 0) = \frac{\Gamma(n + \alpha + 1)(n(\alpha + 2) - (\alpha + 1))}{(n-2)!\Gamma(\alpha + 2)\Gamma(\alpha + 4)} = \frac{(n(\alpha + 2) - (\alpha + 1))(n-1)}{(\alpha + 1)(\alpha + 2)(\alpha + 3)}K_{n-1}(0, 0). \quad (17)$$

Theorem 2 (*The Mehler-Heine type formula*) Let J_α be the Bessel function defined by

$$J_\alpha(x) = \sum_{j=0}^{\infty} \frac{(-1)^j (x/2)^{2j+\alpha}}{j! \Gamma(j + \alpha + 1)},$$

then

$$\lim_{n \rightarrow \infty} \frac{\widehat{L}_n^\alpha(x/(n+j))}{n^\alpha} = x^{-\alpha/2} J_\alpha(2\sqrt{x}) \quad (18)$$

uniformly on compact subsets \mathbb{C} and uniformly in $j \in \mathbb{N} \cup \{0\}$. Here $\widehat{L}_n^\alpha(x) = (-1)^n/n! L_n^\alpha(x)$.

3 Asymptotic behaviour

If p is a polynomial with real coefficients, then we will denote

$$\mathbb{P}(x) = \begin{pmatrix} p(x) \\ p'(x) \end{pmatrix}.$$

Let p and q be polynomials with real coefficients. We define the following Sobolev type inner product

$$\langle p, q \rangle_S = \int_0^\infty p(x)q(x)x^\alpha e^{-x} dx + \mathbb{P}(0)^t A \mathbb{Q}(0), \quad \alpha > -1, \quad (19)$$

where

$$A = \begin{pmatrix} M_0 & \lambda \\ \lambda & M_1 \end{pmatrix},$$

$M_0, M_1 \geq 0$, A is a positive semidefinite matrix, i.e $\det A = |A| \geq 0$. Notice that if $M_0 = 0$, $M_1 > 0$ or $M_1 = 0$, $M_0 > 0$ it implies that $\lambda = 0$. These situations have been considered in some previous papers by the authors (see [7] and [8]), as well as in [3] and [8].

From (19), $\langle p, q \rangle_S$ is an inner product in the linear space \mathbb{P} of polynomials with real coefficients in the sense that

- (1) $\langle \lambda p + \mu q, r \rangle = \lambda \langle p, r \rangle_S + \mu \langle q, r \rangle$, for $p, q, r \in \mathbb{P}$ and $\lambda, \mu \in \mathbb{R}$.
- (2) $\langle p, q \rangle_S = \langle q, p \rangle_S$ for $p, q \in \mathbb{P}$.
- (3) $\langle p, p \rangle_S > 0$, for every $p \in \mathbb{P} \setminus \{0\}$.

Let $\{\tilde{L}_n^\alpha\}_{n \geq 0}$ be the sequence of monic polynomials orthogonal with respect to (19). Consider the Fourier expansion of \tilde{L}_n^α in terms of the sequence of Laguerre monic orthogonal polynomials $\{L_n^\alpha\}_{n \geq 0}$

$$\tilde{L}_n^\alpha(x) = L_n^\alpha(x) + \sum_{k=0}^{n-1} a_{n,k} L_k^\alpha(x),$$

where

$$a_{n,k} = \frac{\langle \tilde{L}_n^\alpha(x), L_k^\alpha(x) \rangle_\alpha}{\|L_k^\alpha\|_\alpha^2}, \quad 0 \leq k \leq n-1.$$

From (19), we get

$$a_{n,k} = -\frac{(\tilde{\mathbb{L}}_n^\alpha(0))^t A \mathbb{L}_k^\alpha(0)}{\|L_k^\alpha\|_\alpha^2}.$$

As a consequence,

$$\begin{aligned} \tilde{L}_n^\alpha(x) &= L_n^\alpha(x) - \sum_{k=0}^{n-1} \frac{(\tilde{\mathbb{L}}_n^\alpha(0))^t A \mathbb{L}_k^\alpha(0)}{\|L_k^\alpha\|_\alpha^2} L_k^\alpha(x) \\ &= L_n^\alpha(x) - (\tilde{\mathbb{L}}_n^\alpha(0))^t A \sum_{k=0}^{n-1} \frac{\mathbb{L}_k^\alpha(0) L_k^\alpha(x)}{\|L_k^\alpha\|_\alpha^2}, \end{aligned}$$

i.e

$$\tilde{L}_n^\alpha(x) = L_n^\alpha(x) - (\tilde{\mathbb{L}}_n^\alpha(0))^t A \begin{pmatrix} K_{n-1}(x, 0) \\ K_{n-1}^{(0,1)}(x, 0) \end{pmatrix}. \quad (20)$$

From the above expression we obtain

$$\begin{aligned} \tilde{L}_n^\alpha(0) &= L_n^\alpha(0) - (\tilde{\mathbb{L}}_n^\alpha(0))^t A \begin{pmatrix} K_{n-1}(0, 0) \\ K_{n-1}^{(0,1)}(0, 0) \end{pmatrix}, \\ (\tilde{L}_n^\alpha)'(0) &= (L_n^\alpha)'(0) - (\tilde{\mathbb{L}}_n^\alpha(0))^t A \begin{pmatrix} K_{n-1}^{(1,0)}(0, 0) \\ K_{n-1}^{(1,1)}(0, 0) \end{pmatrix}. \end{aligned}$$

Thus

$$(\tilde{\mathbb{L}}^\alpha(0))^t = (\mathbb{L}^\alpha(0))^t - (\tilde{\mathbb{L}}^\alpha(0))^t A \mathbb{K}_{n-1}(0, 0), \quad (21)$$

where

$$\mathbb{K}_{n-1}(0, 0) = \begin{pmatrix} K_{n-1}(0, 0) & K_{n-1}^{(1,0)}(0, 0) \\ K_{n-1}^{(0,1)}(0, 0) & K_{n-1}^{(1,1)}(0, 0) \end{pmatrix}.$$

As a consequence, from (21)

$$\left(\tilde{\mathbb{L}}^\alpha(0)\right)^t (I + A\mathbb{K}_{n-1}(0,0)) = (\mathbb{L}^\alpha(0))^t, \quad (22)$$

where I is the 2×2 identity matrix. Notice that

$$\begin{aligned} I + A\mathbb{K}_{n-1}(0,0) &= \\ K_{n-1}(0,0) &\left[\begin{pmatrix} \frac{1}{K_{n-1}(0,0)} & 0 \\ 0 & \frac{1}{K_{n-1}(0,0)} \end{pmatrix} + A \begin{pmatrix} 1 & -\frac{n-1}{\alpha+2} \\ -\frac{n-1}{\alpha+2} & \frac{(n(\alpha+2) - (\alpha+1)(n-1))}{(\alpha+1)(\alpha+2)(\alpha+3)} \end{pmatrix} \right] \\ &= K_{n-1}(0,0) \begin{pmatrix} G & H \\ J & K \end{pmatrix}, \end{aligned}$$

where

$$\begin{aligned} G &= \frac{1}{K_{n-1}(0,0)} + \left(M_0 + \frac{\lambda}{\alpha+2} \right) - \frac{n\lambda}{\alpha+2} \\ H &= \frac{\lambda n^2}{(\alpha+1)(\alpha+3)} - \left(\frac{M_0}{\alpha+2} + \frac{(2\alpha+3)\lambda}{(\alpha+1)(\alpha+2)(\alpha+3)} \right) n + \\ &\quad \left(\frac{M_0}{\alpha+2} + \frac{\lambda}{(\alpha+2)(\alpha+3)} \right) \\ J &= -\frac{M_1}{\alpha+2} n + \left(\lambda + \frac{M_1}{\alpha+2} \right) \\ K &= \frac{M_1 n^2}{(\alpha+1)(\alpha+3)} - \left(\frac{\lambda}{\alpha+2} + \frac{(2\alpha+3)M_1}{(\alpha+1)(\alpha+2)(\alpha+3)} \right) n + \\ &\quad \left(\frac{\lambda}{\alpha+2} + \frac{M_1}{(\alpha+2)(\alpha+3)} \right) + \frac{1}{K_{n-1}(0,0)}. \end{aligned}$$

On the other hand

$$|I + A\mathbb{K}_{n-1}(0)| =$$

$$\begin{aligned}
& (K_{n-1}(0,0))^2 \left[\frac{1}{(K_{n-1}(0,0))^2} + \frac{1}{K_{n-1}(0,0)} \text{traza} \left[A \begin{pmatrix} 1 & -\frac{n-1}{\alpha+2} \\ -\frac{n-1}{\alpha+2} & \frac{(n(\alpha+2)-(\alpha+1))(n-1)}{(\alpha+1)(\alpha+2)(\alpha+3)} \end{pmatrix} \right] \right. \\
& \quad \left. + |A| \left(\frac{(n(\alpha+2)-(\alpha+1))(n-1)}{(\alpha+1)(\alpha+2)(\alpha+3)} - \frac{(n-1)^2}{(\alpha+2)^2} \right) \right] \\
&= 1 + K_{n-1}(0,0) \left(M_1 \frac{(n(\alpha+2)-(\alpha+1))(n-1)}{(\alpha+1)(\alpha+2)(\alpha+3)} - \frac{2\lambda}{\alpha+2}(n-1) + M_0 \right) + \\
& \quad |A| \frac{n-1}{\alpha+2} \left(\frac{(n(\alpha+2)-(\alpha+1))}{(\alpha+1)(\alpha+3)} - \frac{n-1}{\alpha+2} \right) (K_{n-1}(0,0))^2 \\
&= 1 + K_{n-1}(0,0) \left(M_1 \frac{(n(\alpha+2)-(\alpha+1))(n-1)}{(\alpha+1)(\alpha+2)(\alpha+3)} - \frac{2\lambda}{\alpha+2}(n-1) + M_0 \right) + \\
& \quad (K_{n-1}(0,0))^2 |A| \frac{n-1}{\alpha+2} \left(\frac{n}{(\alpha+1)(\alpha+2)(\alpha+3)} + \frac{1}{(\alpha+2)(\alpha+3)} \right).
\end{aligned}$$

Thus, if $|A| > 0$ we get

$$|I + AK_{n-1}(0,0)| \sim \frac{|A| n^{2\alpha+4}}{(\alpha+1)(\alpha+2)^2(\alpha+3)}, \quad (23)$$

and, if $|A| = 0, M_1 > 0$,

$$|I + AK_{n-1}(0,0)| \sim \frac{n^{\alpha+3} M_1}{(\alpha+1)(\alpha+3)}. \quad (24)$$

As a consequence, from (20) and (22)

$$\tilde{L}_n^\alpha(x) =$$

$$\begin{aligned}
& L_n^\alpha(x) - (\mathbb{L}_n^\alpha(0))^t (I + AK_{n-1}(0))^{-1} A \begin{pmatrix} \frac{(-1)^{n-1}(\alpha+1)}{(n-1)!\Gamma(\alpha+2)} & 0 \\ \frac{(-1)^n}{(n-2)!\Gamma(\alpha+2)} & \frac{(-1)^n}{(n-2)!\Gamma(\alpha+2)} \end{pmatrix} \begin{pmatrix} L_{n-1}^{\alpha+1}(x) \\ L_{n-2}^{\alpha+2}(x) \end{pmatrix} \\
&= L_n^\alpha(x) - \frac{(-1)^n}{(n-2)!\Gamma(\alpha+2)K_{n-1}(0,0)} \begin{pmatrix} (-1)^n \frac{\Gamma(n+\alpha+1)}{\Gamma(\alpha+1)} \\ (-1)^{n-1} \frac{n\Gamma(n+\alpha+1)}{\Gamma(\alpha+1)} \end{pmatrix}^t \begin{pmatrix} G & H \\ J & K \end{pmatrix}^{-1} A \times \\
& \quad \begin{pmatrix} -\frac{\alpha+1}{n-1} & 0 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} L_{n-1}^{\alpha+1}(x) \\ L_{n-2}^{\alpha+2}(x) \end{pmatrix},
\end{aligned}$$

thus

$$\tilde{L}_n^\alpha(x) = \quad (25)$$

$$= L_n^\alpha(x) + \begin{pmatrix} -1 \\ \frac{n}{\alpha+1} \end{pmatrix}^t \begin{pmatrix} G & H \\ J & K \end{pmatrix}^{-1} A \begin{pmatrix} -(\alpha+1) & 0 \\ n-1 & n-1 \end{pmatrix} \begin{pmatrix} L_{n-1}^{\alpha+1}(x) \\ L_{n-2}^{\alpha+2}(x) \end{pmatrix}.$$

Furthermore, if we denote

$$M = \begin{pmatrix} G & H \\ J & K \end{pmatrix},$$

we get

$$M^{-1} = \frac{1}{|M|} \begin{pmatrix} K & -H \\ -J & G \end{pmatrix},$$

where

$$|M| = \frac{1}{(K_{n-1}(0,0))^2} |I + AK_{n-1}(0,0)|.$$

Therefore, from (25), after some computations we get

$$\tilde{L}_n^\alpha(x) = \tag{26}$$

$$= L_n^\alpha(x) + \frac{1}{|M|} \begin{pmatrix} \tilde{A}_n n^2 + B_n n + C_n & \tilde{A}'_n n^2 + B'_n n + C'_n \end{pmatrix} \begin{pmatrix} L_{n-1}^{\alpha+1}(x) \\ L_{n-2}^{\alpha+2}(x) \end{pmatrix},$$

with

$$\begin{aligned} \tilde{A}_n &= \frac{2|A|}{(\alpha+1)(\alpha+2)(\alpha+3)} + \frac{M_1}{(\alpha+1)K_{n-1}(0,0)} \\ B_n &= \frac{2\alpha|A|}{(\alpha+1)(\alpha+2)(\alpha+3)} - \frac{2\lambda}{K_{n-1}(0,0)} - \frac{M_1}{(\alpha+1)K_{n-1}(0,0)} \\ \tilde{A}'_n &= \frac{|A|}{(\alpha+1)(\alpha+2)} + \frac{M_1}{(\alpha+1)K_{n-1}(0,0)} \\ B'_n &= \frac{\alpha|A|}{(\alpha+1)(\alpha+2)} - \frac{\lambda}{K_{n-1}(0,0)} - \frac{M_1}{(\alpha+1)K_{n-1}(0,0)}, \end{aligned}$$

and C_n and C'_n depend of M_0 , M_1 , λ , and α .

Let

$$\begin{aligned}\widehat{L}_n^\alpha(x) &= \frac{(-1)^n}{n!} L_n^\alpha(x) \\ \widehat{\widetilde{L}}_n^\alpha(x) &= \frac{(-1)^n}{n!} \widetilde{L}_n^\alpha(x),\end{aligned}$$

then, from (26)

$$\widehat{\widetilde{L}}_n^\alpha(x) = \tag{27}$$

$$\begin{aligned}& \widehat{L}_n^\alpha(x) + \frac{1}{|M|} \left(\widetilde{A}_n n^2 + B_n n + C_n \widetilde{A}'_n n^2 + B'_n n + C'_n \right) \begin{pmatrix} -\frac{1}{n} \widehat{L}_{n-1}^{\alpha+1}(x) \\ \frac{1}{n(n-1)} \widehat{L}_{n-2}^{\alpha+2}(x) \end{pmatrix} \\ &= \widehat{L}_n^\alpha(x) + \frac{1}{|M|} \left(\widetilde{A}_n n + B_n + \frac{C_n}{n} \widetilde{A}'_n n + B'_n + \frac{C'_n}{n} \right) \begin{pmatrix} -\widehat{L}_{n-1}^{\alpha+1}(x) \\ \frac{1}{n-1} \widehat{L}_{n-2}^{\alpha+2}(x) \end{pmatrix}.\end{aligned}$$

On the other hand, since

$$|M| = \tag{28}$$

$$\begin{aligned}& \frac{1}{(K_{n-1}(0,0))^2} + \frac{1}{(K_{n-1}(0,0))} \left(\frac{M_1}{(\alpha+1)(\alpha+3)} n^2 + Rn + T \right) \\ &+ |A| \left(\frac{n^2}{(\alpha+1)(\alpha+2)^2(\alpha+3)} + R'n + T' \right),\end{aligned}$$

where R, T, R' , and T' depend only of M_0, M_1, λ , and α ; and, assuming that $|A| > 0$, we get

$$|M| \sim \frac{|A|}{(\alpha+1)(\alpha+2)^2(\alpha+3)} n^2.$$

Therefore

$$\widehat{\widetilde{L}}_n^\alpha(x) \tag{29}$$

$$\sim \widehat{L}_n^\alpha(x) + \frac{(\alpha+1)(\alpha+2)^2(\alpha+3)}{n^2 |A|} \left(\widetilde{A}_n n + B_n + \frac{C_n}{n} \widetilde{A}'_n n + B'_n + \frac{C'_n}{n} \right) \begin{pmatrix} -\widehat{L}_{n-1}^{\alpha+1}(x) \\ \frac{1}{n-1} \widehat{L}_{n-2}^{\alpha+2}(x) \end{pmatrix}.$$

As a consequence, for $x \in \mathbb{C} \setminus [0, \infty)$

$$\frac{\widehat{\widetilde{L}}_n^\alpha(x)}{\widehat{L}_n^\alpha(x)}$$

$$\begin{aligned}
&\sim 1 + \frac{(\alpha+1)(\alpha+2)^2(\alpha+3)}{n^2|A|} \left(\tilde{A}_n n + B_n + \frac{C_n}{n} \tilde{A}'_n n + B'_n + \frac{C'_n}{n} \right) \begin{pmatrix} -\frac{\widehat{L}_{n-1}^{\alpha+1}(x)}{\widehat{L}_n^\alpha(x)} \\ \frac{1}{n-1} \frac{\widehat{L}_{n-2}^{\alpha+2}(x)}{\widehat{L}_n^\alpha(x)} \end{pmatrix} \\
&= 1 + \frac{(\alpha+1)(\alpha+2)^2(\alpha+3)}{|A|} \left(\frac{\tilde{A}_n}{n} + \frac{B_n}{n^2} + \frac{C_n}{n^3} \frac{\tilde{A}'_n}{n} + \frac{B'_n}{n^2} + \frac{C'_n}{n^3} \right) \begin{pmatrix} -\frac{\widehat{L}_{n-1}^{\alpha+1}(x)}{\widehat{L}_n^\alpha(x)} \\ \frac{1}{n-1} \frac{\widehat{L}_{n-2}^{\alpha+2}(x)}{\widehat{L}_n^\alpha(x)} \end{pmatrix},
\end{aligned}$$

and taking into account

$$\lim_{n \rightarrow \infty} \frac{n^{(l-j)/2} \widehat{L}_{n+k}^{\alpha+j}(x)}{\widehat{L}_{n+h}^{\alpha+l}(x)} = (-x)^{-(j-l)/2}, \quad (30)$$

uniformly on compact subsets of $\mathbb{C} \setminus [0, \infty)$, where $j, l \in \mathbb{R}$, $h, k \in \mathbb{Z}$, (see [3]) then

$$\frac{\tilde{L}_n^\alpha(x)}{L_n^\alpha(x)} = 1 + \mathcal{O}\left(\frac{1}{\sqrt{n}}\right),$$

uniformly on compact subsets of $\mathbb{C} \setminus [0, \infty)$.

On the other hand, if $|A| = 0$, $M_1 > 0$, from (27) and (28)

$$\widehat{\tilde{L}}_n^\alpha(x)$$

$$\begin{aligned}
&= \widehat{L}_n^\alpha(x) + \frac{1}{\frac{1}{(K_{n-1}(0,0))^2} + \frac{1}{(K_{n-1}(0,0))} \left(\frac{M_1}{(\alpha+1)(\alpha+3)} n^2 + Rn + T \right)} \times \\
&\quad \left(\tilde{A}_n n + B_n + \frac{C_n}{n} \tilde{A}'_n n + B'_n + \frac{C'_n}{n} \right) \begin{pmatrix} -\widehat{L}_{n-1}^{\alpha+1}(x) \\ \frac{1}{n-1} \widehat{L}_{n-2}^{\alpha+2}(x) \end{pmatrix}.
\end{aligned}$$

thus, for $x \in \mathbb{C} \setminus [0, \infty)$

$$\frac{\widehat{\tilde{L}}_n^\alpha(x)}{\widehat{L}_n^\alpha(x)} \sim 1 + \frac{(\alpha+1)(\alpha+3)K_{n-1}(0,0)}{M_1} \left(\frac{\tilde{A}_n}{n} + \frac{B_n}{n^2} + \frac{C_n}{n^3} \frac{\tilde{A}'_n}{n} + \frac{B'_n}{n^2} + \frac{C'_n}{n^3} \right) \begin{pmatrix} -\frac{\widehat{L}_{n-1}^{\alpha+1}(x)}{\widehat{L}_n^\alpha(x)} \\ \frac{1}{n-1} \frac{\widehat{L}_{n-2}^{\alpha+2}(x)}{\widehat{L}_n^\alpha(x)} \end{pmatrix}.$$

Taking into account

$$\begin{aligned}
\lim_{n \rightarrow \infty} K_{n-1}(0,0)\tilde{A}_n &= \frac{M_1}{\alpha+1} \\
\lim_{n \rightarrow \infty} K_{n-1}(0,0)\tilde{A}'_n &= \frac{M_1}{\alpha+1} \\
\lim_{n \rightarrow \infty} K_{n-1}(0,0)B_n &= -2\lambda - \frac{M_1}{\alpha+1} \\
\lim_{n \rightarrow \infty} K_{n-1}(0,0)B'_n &= -\lambda - \frac{M}{\alpha+1} \\
\lim_{n \rightarrow \infty} K_{n-1}(0,0)C_n &= L_1 \\
\lim_{n \rightarrow \infty} K_{n-1}(0,0)C'_n &= L_2,
\end{aligned}$$

where L_1, L_2 are constants that do not depend of n , we obtain

$$\frac{\widehat{\tilde{L}}_n^\alpha(x)}{\widehat{L}_n^\alpha(x)} = 1 + \mathcal{O}\left(\frac{1}{\sqrt{n}}\right),$$

uniformly on compact subsets of $\mathbb{C} \setminus [0, \infty)$. Thus

Theorem 3

$$\lim_{n \rightarrow \infty} \frac{\tilde{L}_n^\alpha(x)}{L_n^\alpha(x)} = 1 \quad (31)$$

uniformly on compact subsets of $\mathbb{C} \setminus [0, \infty)$.

We will find the corresponding Mehler-Heine formula for the Laguerre-Sobolev type orthogonal polynomials $\tilde{L}_n^\alpha(x)$. As above, in the first case, we will assume that $|A| > 0$. From (29) we get

$$\begin{aligned}
&\frac{\widehat{\tilde{L}}_n^\alpha(x/n)}{n^\alpha} \\
&\sim \frac{\widehat{L}_n^\alpha(x/n)}{n^\alpha} + \frac{(\alpha+1)(\alpha+2)^2(\alpha+3)}{n^{\alpha+2}|A|} \left(\tilde{A}_n n + B_n + \frac{C_n}{n} \tilde{A}'_n n + B'_n + \frac{C'_n}{n} \right) \begin{pmatrix} -\widehat{L}_{n-1}^{\alpha+1}(x/n) \\ \frac{1}{n-1} \widehat{L}_{n-2}^{\alpha+2}(x/n) \end{pmatrix} \\
&= \frac{\widehat{L}_n^\alpha(x/n)}{n^\alpha} + \frac{(\alpha+1)(\alpha+2)^2(\alpha+3)}{|A|} \left(\tilde{A}_n + \frac{B_n}{n} + \frac{C_n}{n^2} \tilde{A}'_n + \frac{B'_n}{n} + \frac{C'_n}{n^2} \right) \begin{pmatrix} -\frac{\widehat{L}_{n-1}^{\alpha+1}(x/n)}{n^{\alpha+1}} \\ \frac{n}{n-1} \frac{\widehat{L}_{n-2}^{\alpha+2}(x/n)}{n^{\alpha+2}} \end{pmatrix}
\end{aligned}$$

thus,

$$\begin{aligned}
\lim_{n \rightarrow \infty} \frac{\widehat{\tilde{L}}_n^\alpha(x/n)}{n^\alpha} &= x^{-\alpha/2} J_\alpha(2\sqrt{x}) + \\
&\frac{(\alpha+1)(\alpha+2)^2(\alpha+3)}{|A|} \begin{pmatrix} \frac{2|A|}{(\alpha+1)(\alpha+2)(\alpha+3)} & \frac{|A|}{(\alpha+1)(\alpha+2)} \end{pmatrix} \begin{pmatrix} x^{-(\alpha+1)/2} J_{\alpha+1}(2\sqrt{x}) \\ x^{-(\alpha+2)/2} J_{\alpha+2}(2\sqrt{x}) \end{pmatrix},
\end{aligned}$$

uniformly on compact subsets of \mathbb{C} . As a consequence, the second part of the previous expression is

$$x^{-\alpha/2} \left(J_\alpha(2\sqrt{x}) - 2(\alpha + 2)x^{-1/2}J_{\alpha+1}(2\sqrt{x}) + (\alpha + 2)(\alpha + 3)J_{\alpha+2}(2\sqrt{x}) \right).$$

But, taking into account that

$$J_\alpha(2\sqrt{x}) + J_{\alpha+2}(2\sqrt{x}) = \frac{\alpha + 1}{\sqrt{x}} J_{\alpha+1}(2\sqrt{x}),$$

then

$$\begin{aligned} & x^{-\alpha/2} \left[J_\alpha(2\sqrt{x}) - 2(\alpha + 2)x^{-1/2}J_{\alpha+1}(2\sqrt{x}) + (\alpha + 2)(\alpha + 3)J_{\alpha+2}(2\sqrt{x}) \right] \\ &= x^{-\alpha/2} \left[-\frac{(\alpha + 3)}{\sqrt{x}} J_{\alpha+1}(2\sqrt{x}) + \left(\frac{(\alpha + 2)(\alpha + 3)}{x} - 1 \right) J_{\alpha+2}(2\sqrt{x}) \right] \\ &= x^{-\alpha/2} \left[-\frac{(\alpha + 3)}{\sqrt{x}} \left(\frac{\alpha + 2}{\sqrt{x}} J_{\alpha+2}(2\sqrt{x}) - J_{\alpha+3}(2\sqrt{x}) \right) + \right. \\ &\quad \left. \left(\frac{(\alpha + 2)(\alpha + 3)}{x} - 1 \right) J_{\alpha+2}(2\sqrt{x}) \right] \\ &= x^{-\alpha/2} \left[\frac{(\alpha + 3)}{\sqrt{x}} J_{\alpha+3}(2\sqrt{x}) - J_{\alpha+2}(2\sqrt{x}) \right] \\ &= x^{-\alpha/2} J_{\alpha+4}(2\sqrt{x}). \end{aligned}$$

Thus we get

Theorem 4 Let $\{\widehat{L}_n^\alpha\}_{n \geq 0}$ be the sequence of polynomials orthogonal with respect to (19) and $|A| > 0$. Then

$$\lim_{n \rightarrow \infty} \frac{\widehat{L}_n^\alpha(x/n)}{n^\alpha} = x^{-\alpha/2} J_{\alpha+4}(2\sqrt{x}), \quad (32)$$

uniformly on compact subsets of \mathbb{C} .

Notice that the previous result coincides with [13] in the diagonal case, $M_0, M_1 > 0$.

Next, we will find the Mehler-Heine formula when $|A| = 0, M_1 > 0$. From (26),

$$\frac{\widehat{L}_n^\alpha(x/n)}{n^\alpha}$$

$$\begin{aligned}
&= \frac{\widehat{L}_n^\alpha(x/n)}{n^\alpha} + \frac{1}{\frac{1}{(K_{n-1}(0,0))^2} + \frac{1}{(K_{n-1}(0,0))} \left(\frac{M_1}{(\alpha+1)(\alpha+3)} n^2 + Rn + T \right)} \times \\
&\quad \left(\widetilde{A}_n n + B_n + \frac{C_n}{n} \quad \widetilde{A}'_n n + B'_n + \frac{C'_n}{n} \right) \begin{pmatrix} -n \frac{\widehat{L}_{n-1}^{\alpha+1}(x/n)}{n^{\alpha+1}} \\ \frac{n}{n-1} \frac{\widehat{L}_{n-2}^{\alpha+2}(x/n)}{n^{\alpha+2}} \end{pmatrix} \\
&= \frac{\widehat{L}_n^\alpha(x/n)}{n^\alpha} + \frac{1}{\frac{1}{(K_{n-1}(0,0))^2} + \frac{1}{(K_{n-1}(0,0))} \left(\frac{M_1}{(\alpha+1)(\alpha+3)} n^2 + Rn + T \right)} \times \\
&\quad \left(-\widetilde{A}_n n^2 - B_n n - C_n \frac{n}{n-1} \left(\widetilde{A}'_n n^2 + B'_n n + C'_n \right) \right) \begin{pmatrix} -n \frac{\widehat{L}_{n-1}^{\alpha+1}(x/n)}{n^{\alpha+1}} \\ \frac{\widehat{L}_{n-2}^{\alpha+2}(x/n)}{n^{\alpha+2}} \end{pmatrix} \\
&\rightarrow x^{-\alpha/2} J_\alpha(2\sqrt{x}) + \left(-(\alpha+3) \alpha + 3 \right) \begin{pmatrix} x^{-(\alpha+1)/2} J_{\alpha+1}(2\sqrt{x}) \\ x^{-(\alpha+2)/2} J_{\alpha+2}(2\sqrt{x}) \end{pmatrix}
\end{aligned}$$

uniformly on compact subsets of \mathbb{C} . Then we get

Theorem 5 Let $\left\{ \widehat{L}_n^\alpha \right\}_{n \geq 0}$ be the sequence of polynomials orthogonal with respect to (19) and assume $|A| = 0, M_1 > 0$. Then

$$\lim_{n \rightarrow \infty} \frac{\widehat{L}_n^\alpha(x/n)}{n^\alpha} = x^{-\alpha/2} \left(J_\alpha(2\sqrt{x}) - \frac{\alpha+3}{\sqrt{x}} J_{\alpha+1}(2\sqrt{x}) + \frac{\alpha+3}{x} J_{\alpha+2}(2\sqrt{x}) \right),$$

uniformly on compact subsets of \mathbb{C} .

Notice that the previous result coincides with [3] and [8], where the case $M_0 = 0$ and $\lambda = 0$ is studied.

In order to find a scaled strong asymptotic formula, we will write the Laguerre-Sobolev type orthogonal polynomials $\widetilde{L}_n^\alpha(x)$ as a combination of the Laguerre monic orthogonal polynomials $L_n^{\alpha+2}(x), L_{n-1}^{\alpha+2}(x)$, and $L_{n-2}^{\alpha+2}(x)$. Replacing (12) and (13) in (20)

$$\begin{aligned}
\widetilde{L}_n^\alpha(x) &= L_n^\alpha(x) - \left(\widetilde{\mathbb{L}}_n^\alpha(0) \right)^t A \begin{pmatrix} K_{n-1}(x, 0) \\ K_{n-1}^{(0,1)}(x, 0) \end{pmatrix} \\
&= L_n^\alpha(x) - \left(\widetilde{\mathbb{L}}_n^\alpha(0) \right)^t A \begin{pmatrix} \frac{(-1)^{n-1}}{(n-1)! \Gamma(\alpha+1)} L_{n-1}^{\alpha+1}(x) \\ \frac{(-1)^n}{(n-2)! \Gamma(\alpha+2)} L_{n-1}^{\alpha+2}(x) + \frac{(-1)^n n}{(n-2)! \Gamma(\alpha+2)} L_{n-2}^{\alpha+2}(x) \end{pmatrix} \\
&= L_n^\alpha(x) - \frac{(-1)^n}{(n-2)! \Gamma(\alpha+1)} \left(\widetilde{\mathbb{L}}_n^\alpha(0) \right)^t A \begin{pmatrix} -\frac{1}{n-1} L_{n-1}^{\alpha+1}(x) \\ \frac{1}{(\alpha+1)} L_{n-1}^{\alpha+2}(x) + \frac{n}{\alpha+1} L_{n-2}^{\alpha+2}(x) \end{pmatrix}.
\end{aligned}$$

From (7) we get

$$\begin{aligned}\tilde{L}_n^\alpha(x) &= L_n^\alpha(x) - \frac{(-1)^n}{(n-2)!\Gamma(\alpha+1)} \left(\tilde{\mathbb{L}}_n^\alpha(0)\right)^t A \begin{pmatrix} -\frac{1}{n-1} \left(L_{n-1}^{\alpha+2}(x) + (n-1)L_{n-2}^{\alpha+2}(x)\right) \\ \frac{1}{(\alpha+1)}L_{n-1}^{\alpha+2}(x) + \frac{n}{\alpha+1}L_{n-2}^{\alpha+2}(x) \end{pmatrix} \\ &= L_n^\alpha(x) - \frac{(-1)^n}{(n-2)!\Gamma(\alpha+1)} \left(\tilde{\mathbb{L}}_n^\alpha(0)\right)^t A \left[\begin{pmatrix} -\frac{1}{n-1} \\ \frac{1}{(\alpha+1)} \end{pmatrix} L_{n-1}^{\alpha+2}(x) + \begin{pmatrix} -1 \\ \frac{n}{\alpha+1} \end{pmatrix} L_{n-2}^{\alpha+2}(x) \right],\end{aligned}$$

where

$$\left(\tilde{\mathbb{L}}_n^\alpha(0)\right)^t = (I + A\mathbb{K}_{n-1}(0,0))^{-1} (\mathbb{L}_n^\alpha(0))^t.$$

But from (7)

$$L_n^\alpha(x) = L_n^{\alpha+2}(x) + 2nL_{n-1}^{\alpha+2}(x) + n(n-1)L_{n-2}^{\alpha+2}(x).$$

As a consequence, we have the following

Theorem 6 For every $n \in \mathbb{N}$

$$\tilde{L}_n^\alpha(x) = L_n^{\alpha+2}(x) + A_{n,\alpha}L_{n-1}^{\alpha+2}(x) + B_{n,\alpha}L_{n-2}^{\alpha+2}(x) \quad (33)$$

where

$$\begin{aligned}A_{n,\alpha} &= 2n - \frac{(-1)^n}{(n-2)!\Gamma(\alpha+1)} \left(\tilde{\mathbb{L}}_n^\alpha(0)\right)^t A \begin{pmatrix} -\frac{1}{n-1} \\ \frac{1}{(\alpha+1)} \end{pmatrix} \sim 2n - (\alpha+1)(\alpha+2) \\ B_{n,\alpha} &= n(n-1) - \frac{(-1)^n}{(n-2)!\Gamma(\alpha+1)} \left(\tilde{\mathbb{L}}_n^\alpha(0)\right)^t A \begin{pmatrix} -1 \\ \frac{n}{\alpha+1} \end{pmatrix} \sim n(n-1) - (\alpha+1)(\alpha+2)(n-1).\end{aligned}$$

This means that the sequence $\{\tilde{L}_n^\alpha\}_{n \geq 0}$ is quasi-orthogonal with respect to the Laguerre weight $d\mu_{\alpha+2} = x^{\alpha+2}e^{-x}dx$. See [5] for more information about quasi-orthogonal families, in particular, the analysis of the zero distribution.

Introducing the change of variable nx in (33), we get

$$\widehat{\tilde{L}}_n^\alpha(nx) = \widehat{L}_n^{\alpha+2}(nx) - \frac{A_{n,\alpha}}{n} \widehat{L}_{n-1}^{\alpha+2}(nx) + \frac{B_{n,\alpha}}{n(n-1)} \widehat{L}_{n-2}^{\alpha+2}(nx).$$

From the definition of $A_{n,\alpha}$ and $B_{n,\alpha}$,

$$\begin{aligned}\frac{A_{n,\alpha}}{n} &= 2 - \frac{(\alpha+1)(\alpha+2)}{n} + \mathcal{O}\left(\frac{1}{n^2}\right) \\ \frac{B_{n,\alpha}}{n(n-1)} &= 1 - \frac{(\alpha+1)(\alpha+2)}{n} + \mathcal{O}\left(\frac{1}{n^2}\right).\end{aligned}$$

Therefore

$$\begin{aligned}\widehat{L}_n^\alpha(nx) &= \widehat{L}_n^{\alpha+2}(nx) - 2\widehat{L}_{n-1}^{\alpha+2}(nx) + \widehat{L}_{n-2}^{\alpha+2}(nx) \\ &\quad + \frac{(\alpha+1)(\alpha+2)}{n}\widehat{L}_{n-1}^{\alpha+2}(nx) - \frac{(\alpha+1)(\alpha+2)}{n}\widehat{L}_{n-2}^{\alpha+2}(nx) + \\ &\quad - \widehat{L}_{n-1}^{\alpha+2}(nx)\mathcal{O}\left(\frac{1}{n^2}\right) + \widehat{L}_{n-2}^{\alpha+2}(nx)\mathcal{O}\left(\frac{1}{n^2}\right).\end{aligned}$$

From (7) we get that $\widehat{L}_n^\alpha(x) = \widehat{L}_n^{\alpha+2}(x) - 2\widehat{L}_{n-1}^{\alpha+2}(x) + \widehat{L}_{n-2}^{\alpha+2}(x)$, thus

$$\begin{aligned}\frac{\widehat{L}_n^\alpha(nx)}{\widehat{L}_n^\alpha(nx)} &= 1 + \frac{(\alpha+1)(\alpha+2)}{n}\frac{\widehat{L}_{n-1}^{\alpha+2}(nx)}{\widehat{L}_n^\alpha(nx)} - \frac{(\alpha+1)(\alpha+2)}{n}\frac{\widehat{L}_{n-2}^{\alpha+2}(nx)}{\widehat{L}_n^\alpha(nx)} + \\ &\quad - \frac{\widehat{L}_{n-1}^{\alpha+2}(nx)}{\widehat{L}_n^\alpha(nx)}\mathcal{O}\left(\frac{1}{n^2}\right) + \frac{\widehat{L}_{n-2}^{\alpha+2}(nx)}{\widehat{L}_n^\alpha(nx)}\mathcal{O}\left(\frac{1}{n^2}\right).\end{aligned}\tag{34}$$

We want to find the limit when n tends to ∞ in the left hand side of the previous identity. Using that (see [3] and [16])

$$\lim_{n \rightarrow \infty} \frac{\widehat{L}_{n-1}^\alpha(nx)}{\widehat{L}_n^\alpha(nx)} = -\frac{1}{\varphi((x-2)/2)}\tag{35}$$

uniformly on compact subsets of $\mathbb{C} \setminus [0, 4]$, where φ is the mapping of $\mathbb{C} \setminus [-1, 1]$ onto the exterior of the unit circle given by

$$\varphi(x) = x + \sqrt{x^2 - 1},$$

R.Alvarez-Nodarse and J. J. Moreno-Balcázar proved in [3] that

$$\lim_{n \rightarrow \infty} \frac{\widehat{L}_n^\alpha(nx)}{\widehat{L}_{n-1}^{\alpha+2}(nx)} = -\frac{(\varphi((x-2)/2) + 1)^2}{\varphi(x-2)/2}.\tag{36}$$

Then, using (35) and (36) we conclude that

$$\begin{aligned}
\lim_{n \rightarrow \infty} \frac{\widehat{L}_{n-2}^{\alpha+2}(nx)}{\widehat{L}_n^\alpha(nx)} &= \lim_{n \rightarrow \infty} \frac{\widehat{L}_{n-2}^{\alpha+2}(nx)}{\widehat{L}_{n-1}^{\alpha+2}(nx)} \frac{\widehat{L}_{n-1}^{\alpha+2}(nx)}{\widehat{L}_n^\alpha(nx)} \\
&= \left(-\frac{1}{\varphi((x-2)/2)} \right) \left(-\frac{\varphi((x-2)/2)}{(\varphi((x-2)/2) + 1)^2} \right) \\
&= \frac{1}{(\varphi((x-2)/2) + 1)^2}
\end{aligned}$$

uniformly on compact subsets of $\mathbb{C} \setminus [0, 4]$. As a conclusion, from (34) we get the relative asymptotics for the scaled Laguerre-Sobolev-type orthogonal polynomials

Proposition 6 For $n \in \mathbb{N}$,

$$\lim_{n \rightarrow \infty} \frac{\widehat{L}_n^\alpha(nx)}{\widehat{L}_n^\alpha(nx)} = \lim_{n \rightarrow \infty} \frac{\widetilde{L}_n^\alpha(nx)}{L_n^\alpha(nx)} = 1 \quad (37)$$

uniformly on compact subsets of $\mathbb{C} \setminus [0, 4]$.

On the other hand, using (19) we get

$$\|\widetilde{L}_n^\alpha\|_S^2 = \|L_n^\alpha\|_\alpha^2 + \mathbb{L}^\alpha(0)^t (I + A\mathbb{K}_{n-1}(0, 0))^{-1} A L_n^\alpha(0).$$

If B is a nonsingular matrix, it is straightforward to prove that

$$\begin{vmatrix} 0 & u^t \\ v & B \end{vmatrix} = -|B| u^t B^{-1} v$$

where

$$B = \begin{pmatrix} a & b \\ c & d \end{pmatrix}, \quad u = \begin{pmatrix} u_1 \\ u_2 \end{pmatrix}, \quad v = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix}.$$

Thus

$$\begin{aligned}
\|\widetilde{L}_n^\alpha\|_S^2 &= \|L_n^\alpha\|_\alpha^2 - \frac{1}{|I + A\mathbb{K}_{n-1}(0, 0)|} \begin{vmatrix} 0 & \mathbb{L}_n^\alpha(0)^t \\ A L_n^\alpha(0) & I + A\mathbb{K}_{n-1}(0, 0) \end{vmatrix} \\
&= \frac{\|L_n^\alpha\|_\alpha^2}{|I + A\mathbb{K}_{n-1}(0, 0)|} \left(|I + A\mathbb{K}_{n-1}(0, 0)| + \begin{vmatrix} 0 & \mathbb{L}_n^\alpha(0)^t / \|L_n^\alpha\|_\alpha^2 \\ -A L_n^\alpha(0) & I + A\mathbb{K}_{n-1}(0, 0) \end{vmatrix} \right) \\
&= \frac{\|L_n^\alpha\|_\alpha^2}{|I + A\mathbb{K}_{n-1}(0, 0)|} \begin{vmatrix} 1 & \mathbb{L}_n^\alpha(0)^t / \|L_n^\alpha\|_\alpha^2 \\ -A L_n^\alpha(0) & I + A\mathbb{K}_{n-1}(0, 0) \end{vmatrix}.
\end{aligned}$$

Finally, using the fact that

$$I + A\mathbb{K}_n(0, 0) = I + A\mathbb{K}_{n-1}(0, 0) + \frac{A}{\|L_n^\alpha\|_\alpha^2} \mathbb{L}_n^\alpha(0) \mathbb{L}_n^\alpha(0)^t,$$

then

$$\frac{\|\tilde{L}_n^\alpha\|_S^2}{\|L_n^\alpha\|_\alpha^2} = \frac{|I + A\mathbb{K}_n(0, 0)|}{|I + A\mathbb{K}_{n-1}(0, 0)|}. \quad (38)$$

Therefore using (38), (23), and (24) we get

Proposition 7 *Let $\{\tilde{L}_n^\alpha\}_{n \geq 0}$ be the sequence of polynomials orthogonal with respect to (19). Then*

$$\lim_{n \rightarrow \infty} \frac{\|\tilde{L}_n^\alpha\|_S^2}{\|L_n^\alpha\|_\alpha^2} = 1.$$

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