

SOME PROPERTIES INVOLVING (p, q) -HERMITE POLYNOMIALS ARISING FROM DIFFERENTIAL EQUATIONS

JUNG YOOG KANG

ABSTRACT. In this paper, we study differential equations arising from the generating functions of (p, q) -Hermite polynomials. We use this differential equation to give explicit identities for (p, q) -Hermite polynomials.

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1. Introduction

Special functions are functions that are used specifically in mathematical physics or other fields of mathematics(see [1-16]). The ordinary Hermite numbers H_n and Hermite polynomials $H_n(x)$ are usually defined by the generating functions

$$e^{(2x-t)t} = \sum_{n=0}^{\infty} H_n(x) \frac{t^n}{n!}$$

and

$$e^{-t^2} = \sum_{n=0}^{\infty} H_n \frac{t^n}{n!}.$$

Clearly, $H_n = H_n(0)$.

We use the following notation:

$$[x]_{p,q} = \frac{p^x - q^x}{p - q}, \quad 0 < q < p \leq 1, \quad (\text{see [6, 7, 9]}).$$

Note that $p = 1, \lim_{q \rightarrow 1} [x]_{p,q} = x$. We recall that the (p, q) -Hermite polynomials $\mathbf{H}_{n,p,q}(x)$ defined by the generating function

$$\sum_{n=0}^{\infty} \mathbf{H}_{n,p,q}(x) \frac{t^n}{n!} = e^{2[x]_{p,q}t - t^2} = \mathcal{F}(t, [x]_{p,q}). \quad (1)$$

Observe that if $p = 1, q \rightarrow 1$, then $\mathbf{H}_{n,p,q}(x) \rightarrow H_n(x)$.

Mathematicians have studied the differential equations arising from the generating functions of special numbers and polynomials (see [1, 5, 8, 10-16]). Based on the results so far, in the present work, we can derive the differential equations generated from the generating function of (p, q) -Hermite polynomials $\mathbf{H}_{n,p,q}(x)$. By using the coefficients of this differential equation, we obtain explicit identities for the (p, q) -Hermite polynomials $\mathbf{H}_{n,p,q}(x)$. The rest of the paper is organized as follows. In Section 2, we derive the differential equations generated from the generating function of (p, q) -Hermite polynomials $\mathbf{H}_{n,p,q}(x)$. Using the coefficients of this differential equation, we have explicit identities for the (p, q) -Hermite polynomials $\mathbf{H}_{n,p,q}(x)$.

2. Basic properties for the (p, q) -Hermite polynomials

The generating function (1) is useful for deriving several properties of the (p, q) -Hermite polynomials $\mathbf{H}_{n,p,q}(x)$. The following basic properties of the (p, q) -Hermite polynomials $\mathbf{H}_{n,p,q}(x)$ are derived from (1). We, therefore, choose to omit the details involved.

Theorem 2.1. *For any positive integer n , we have*

$$\begin{aligned} (1) \quad \mathbf{H}_{n,p,q}(x) &= \sum_{k=0}^n \binom{n}{k} 2^{n-k} [x]_{p,q}^{n-k} H_k. \\ (2) \quad \mathbf{H}_{n,p,q}(x) &= n! \sum_{k=0}^{\lfloor \frac{n}{2} \rfloor} \frac{(-1)^k 2^{n-2k} [x]_{p,q}^{n-2k}}{k!(n-2k)!}. \\ (3) \quad \mathbf{H}_{n,p,q}(x) &= \sum_{k=0}^n \binom{n}{k} \mathbf{H}_{k,p,q}(x) (-1)^k 4^{n-k} [x]_{p,q}^{n-k}. \end{aligned}$$

where $\lfloor \cdot \rfloor$ denotes taking the integer part.

Note that

$$\mathcal{F}(t, [x]_{p,q}) = e^{2[x]_{p,q}t - t^2}$$

satisfies

$$\frac{\partial \mathcal{F}(t, [x]_{p,q})}{\partial t} - (2[x]_{p,q} - 2t) \mathcal{F}(t, [x]_{p,q}) = 0. \quad (2)$$

Substitute the series in (2) for $\mathcal{F}(t, [x]_{p,q})$ to get

$$\mathbf{H}_{n+1,p,q}(x) - 2[x]_{p,q} \mathbf{H}_{n,p,q}(x) + 2n \mathbf{H}_{n-1,p,q}(x) = 0, n = 1, 2, \dots \quad (3)$$

This is the recurrence relation for (p, q)-Hermite polynomials. Another recurrence relation comes from

$$\left(\frac{d}{d[x]_{p,q}}\right) \mathcal{F}(t, [x]_{p,q}) - 2t\mathcal{F}(t, [x]_{p,q}) = 0.$$

This implies

$$\left(\frac{d}{d[x]_q}\right) \mathbf{H}_{n,q}(x) - 2n\mathbf{H}_{n-1,q}(x) = 0, n = 1, 2, \dots \tag{4}$$

Eliminate $\mathbf{H}_{n-1,p,q}(x)$ from (3) and (4) to obtain

$$\mathbf{H}_{n+1,p,q}(x) - 2[x]_{p,q}\mathbf{H}_{n,p,q}(x) + \left(\frac{d}{d[x]_{p,q}}\right) \mathbf{H}_{n,p,q}(x) = 0.$$

Differentiate this equation and use (3) and (4) again to get

$$\left(\frac{d}{d[x]_{p,q}}\right)^2 \mathbf{H}_{n,p,q}(x) - 2[x]_{p,q} \left(\frac{d}{d[x]_{p,q}}\right) \mathbf{H}_{n,p,q}(x) + 2n\mathbf{H}_{n,p,q}(x) = 0, n = 0, 1, 2, \dots$$

Thus we have the following theorem.

Theorem 2.2. *The (p, q)-Hermite polynomials $\mathbf{H}_{n,p,q}(x)$ in generating function (1) are the solution of equation*

$$\left(\left(\frac{d}{d[x]_{p,q}}\right)^2 - 2[x]_{p,q} \left(\frac{d}{d[x]_{p,q}}\right) + 2n\right) \mathbf{H}_{n,p,q}(x) = 0,$$
$$\mathbf{H}_{n,p,q}(0) = \begin{cases} (-1)^l \frac{(2l)!}{l!}, & \text{if } n = 2l, \\ 0, & \text{otherwise} \end{cases}$$

As another application of the differential equation for $\mathbf{H}_{n,p,q}(x)$ is as follows: Note that

$$\mathcal{F}(t, [x]_q) = e^{2[x]_{p,q}t-t^2}$$

satisfies

$$\frac{d\mathcal{F}(t, [x]_{p,q})}{dx} - \left(\frac{p^x \log p - q^x \log q}{p - q}\right) 2t\mathcal{F}(t, [x]_{p,q}) = 0. \tag{5}$$

Substitute the series in (5) for $\mathcal{F}(t, [x]_{p,q})$ to get

$$\frac{d\mathbf{H}_{n,p,q}(x)}{dx} - \frac{2n \log p}{p - q} p^x \mathbf{H}_{n-1,p,q}(x) + \frac{2n \log q}{p - q} q^x \mathbf{H}_{n-1,p,q}(x) = 0, n = 1, 2, \dots \tag{6}$$

Differentiate this equation and use (3) and (6) again to derive

$$2n \left(\frac{p^x \log p - q^x \log q}{p - q}\right) \mathbf{H}_{n,p,q}(x) - \left(\frac{2p^x - 2q^x}{p - q} + \frac{(p - q)(p^x (\log p)^2 - q^x (\log q)^2)}{(p^x \log p - q^x \log q)^2}\right) \frac{d\mathbf{H}_{n,p,q}(x)}{dx} + \left(\frac{p - q}{p^x \log p - q^x \log q}\right) \frac{d^2\mathbf{H}_{n,q}(x)}{dx^2} = 0. \tag{7}$$

Hence we have the following theorem.

Theorem 2.3. *The (p, q) -Hermite polynomials $\mathbf{H}_{n,p,q}(x)$ in generating function (1) are the solution of equation*

$$\left(\left(\frac{p-q}{p^x \log p - q^x \log q} \right) \frac{d^2}{dx^2} - \left(\frac{2p^x - 2q^x}{p-q} + \frac{(p-q)(p^x (\log p)^2 - q^x (\log q)^2)}{(p^x \log p - q^x \log q)^2} \right) \frac{d}{dx} \right. \\ \left. + 2n \left(\frac{p^x \log p - q^x \log q}{p-q} \right) \right) \mathbf{H}_{n,p,q}(x) = 0, \\ \mathbf{H}_{n,p,q}(0) = \begin{cases} (-1)^l \frac{(2l)!}{l!}, & \text{if } n = 2l, \\ 0, & \text{otherwise} \end{cases}$$

Recently, many mathematicians have studied differential equations that occur in the generating functions of special polynomials (see [1, 5, 8, 10-15]). The paper is organized as follows. We derive the differential equations generated from the generating function of (p, q) -Hermite polynomials:

$$\left(\frac{\partial}{\partial t} \right)^N \mathcal{F}(t, [x]_{p,q}) - a_0(N, [x]_{p,q}) \mathcal{F}(t, [x]_{p,q}) - \dots - a_N(N, [x]_{p,q}) t^N \mathcal{F}(t, [x]_{p,q}) = 0.$$

By obtaining the coefficients of this differential equation, we get explicit identities for the (p, q) -Hermite polynomials in Sect. 3.

3. DIFFERENTIAL EQUATIONS ASSOCIATED WITH (p, q) -HERMITE POLYNOMIALS

In order to obtain explicit identities for special polynomials, differential equations arising from the generating functions of special polynomials are studied by many authors (see [1, 5, 8, 10-16]). In this section, we introduce differential equations arising from the generating functions of (p, q) -Hermite polynomials and use these differential equations to obtain the explicit identities for the (p, q) -Hermite polynomials.

Let

$$\mathcal{F} = \mathcal{F}(t, [x]_{p,q}) = e^{2[x]_{p,q}t-t^2} = \sum_{n=0}^{\infty} H_{n,p,q}(x) \frac{t^n}{n!}, \quad x, t \in \mathbb{R}. \quad (8)$$

Then, by (8), we have

$$\begin{aligned} \mathcal{F}^{(1)} &= \frac{\partial}{\partial t} \mathcal{F}(t, [x]_{p,q}) = \frac{\partial}{\partial t} \left(e^{2[x]_{p,q}t-t^2} \right) = e^{2[x]_{p,q}t-t^2} (2[x]_{p,q} - 2t) \\ &= (2[x]_{p,q} - 2t) \mathcal{F}(t, [x]_{p,q}) \\ &= (2[x]_{p,q}) \mathcal{F}(t, [x]_{p,q}) \\ &\quad + (-2)t \mathcal{F}(t, [x]_{p,q}), \end{aligned}$$

$$\begin{aligned} \mathcal{F}^{(2)} &= \frac{\partial}{\partial t} \mathcal{F}^{(1)}(t, [x]_{p,q}) = -2\mathcal{F}(t, [x]_{p,q}) + (2[x]_{p,q} - 2t)\mathcal{F}^{(1)}(t, [x]_{p,q}) \\ &= (-2 + 4[x]_{p,q}^2)\mathcal{F}(t, [x]_{p,q}) \\ &\quad + (-8[x]_{p,q})t\mathcal{F}(t, [x]_{p,q}) \\ &\quad + (-2)^2 t^2 \mathcal{F}(t, [x]_{p,q}), \end{aligned}$$

and

$$\begin{aligned} \mathcal{F}^{(3)} &= \frac{\partial}{\partial t} \mathcal{F}^{(2)}(t, [x]_{p,q}) \\ &= (-8[x]_{p,q} + 8t)\mathcal{F}(t, [x]_{p,q}) + (-2 + 4[x]_{p,q}^2 - 8[x]_{p,q}t + 4t^2)\mathcal{F}^{(1)}(t, [x]_{p,q}) \\ &= (-12[x]_{p,q} + 8[x]_{p,q}^3)\mathcal{F}(t, [x]_{p,q}) + (12 - 24[x]_{p,q}^2)t\mathcal{F}(t, [x]_{p,q}) \\ &\quad + (24[x]_q)t^2\mathcal{G}(t, [x]_q) + (-2)^3 t^3 \mathcal{F}(t, [x]_{p,q}). \end{aligned}$$

If we continue this process, we can guess as follows.

$$\mathcal{F}^{(N)} = \left(\frac{\partial}{\partial t}\right)^N \mathcal{F}(t, [x]_{p,q}) = \sum_{i=0}^N a_i(N, [x]_{p,q})t^i \mathcal{F}(t, [x]_{p,q}), \quad (N = 0, 1, 2, \dots). \tag{9}$$

Differentiating (9) with respect to t , we have

$$\begin{aligned} \mathcal{F}^{(N+1)} &= \frac{\partial \mathcal{F}^{(N)}}{\partial t} \\ &= \sum_{i=0}^N a_i(N, [x]_{p,q})it^{i-1} \mathcal{F}(t, [x]_{p,q}) + \sum_{i=0}^N a_i(N, [x]_{p,q})t^i \mathcal{F}^{(1)}(t, [x]_{p,q}) \\ &= \sum_{i=0}^N a_i(N, [x]_{p,q})it^{i-1} \mathcal{F}(t, [x]_{p,q}) + \sum_{i=0}^N a_i(N, [x]_{p,q})t^i (2[x]_{p,q} - 2t)\mathcal{F}(t, [x]_{p,q}) \\ &= \sum_{i=0}^N ia_i(N, [x]_{p,q})t^{i-1} \mathcal{F}(t, [x]_{p,q}) + \sum_{i=0}^N (2[x]_{p,q})a_i(N, [x]_{p,q})t^i \mathcal{F}(t, [x]_{p,q}) \\ &\quad + \sum_{i=0}^N (-2)a_i(N, [x]_{p,q})t^{i+1} \mathcal{F}(t, [x]_{p,q}) \\ &= \sum_{i=0}^{N-1} (i+1)a_{i+1}(N, [x]_{p,q})t^i \mathcal{F}(t, [x]_{p,q}) + \sum_{i=0}^N (2[x]_{p,q})a_i(N, [x]_{p,q})t^i \mathcal{F}(t, [x]_{p,q}) \\ &\quad + \sum_{i=1}^{N+1} (-2)a_{i-1}(N, [x]_{p,q})t^i \mathcal{F}(t, [x]_{p,q}). \end{aligned} \tag{10}$$

Now replacing N by $N + 1$ in (9), we find

$$\mathcal{F}^{(N+1)} = \sum_{i=0}^{N+1} a_i(N + 1, [x]_{p,q})t^i \mathcal{F}(t, [x]_{p,q}). \tag{11}$$

Comparing the coefficients on both sides of (10) and (11), we obtain

$$\begin{aligned} a_0(N+1, [x]_{p,q}) &= a_1(N, [x]_{p,q}) + (2[x]_{p,q})a_0(N, [x]_{p,q}), \\ a_N(N+1, [x]_{p,q}) &= (2[x]_{p,q})a_N(N, [x]_{p,q}) + (-2)a_{N-1}(N, [x]_{p,q}), \\ a_{N+1}(N+1, [x]_{p,q}) &= (-2)a_N(N, [x]_{p,q}), \end{aligned} \quad (12)$$

and

$$\begin{aligned} a_i(N+1, [x]_{p,q}) &= (i+1)a_{i+1}(N, [x]_{p,q}) \\ &+ (2[x]_{p,q})a_i(N, [x]_{p,q}) + (-2)a_{i-1}(N, [x]_{p,q}), \quad (1 \leq i \leq N-1). \end{aligned} \quad (13)$$

In addition, by (9), we have

$$\mathcal{F}(t, [x]_{p,q}) = \mathcal{F}^{(0)}(t, [x]_{p,q}) = a_0(0, [x]_{p,q})\mathcal{F}(t, [x]_{p,q}), \quad (14)$$

which gives

$$a_0(0, [x]_{p,q}) = 1. \quad (15)$$

It is not difficult to show that

$$\begin{aligned} &(2[x]_{p,q})\mathcal{F}(t, [x]_{p,q}) + (-2)t\mathcal{F}(t, [x]_{p,q}) \\ &= \mathcal{F}^{(1)}(t, [x]_{p,q}) \\ &= \sum_{i=0}^1 a_i(1, [x]_{p,q})\mathcal{F}(t, [x]_{p,q}) \\ &= a_0(1, [x]_{p,q})\mathcal{F}(t, [x]_{p,q}) + a_1(1, [x]_{p,q})t\mathcal{F}(t, [x]_{p,q}). \end{aligned} \quad (16)$$

Thus, by (11), we also find

$$a_0(1, [x]_{p,q}) = 2[x]_{p,q}, \quad a_1(1, [x]_{p,q}) = -2. \quad (17)$$

From (12), we note that

$$\begin{aligned} a_0(N+1, [x]_{p,q}) &= a_1(N, [x]_{p,q}) + (2[x]_{p,q})a_0(N, [x]_{p,q}), \\ a_0(N, [x]_{p,q}) &= a_1(N-1, [x]_{p,q}) + (2x)a_0(N-1, [x]_{p,q}), \dots \\ a_0(N+1, [x]_{p,q}) &= \sum_{i=0}^N (2[x]_{p,q})^i a_1(N-i, [x]_{p,q}) + (2[x]_{p,q})^{N+1}, \end{aligned} \quad (18)$$

$$\begin{aligned} a_N(N+1, [x]_{p,q}) &= (2[x]_{p,q})a_N(N, [x]_{p,q}) + (-2)a_{N-1}(N, [x]_{p,q}), \\ a_{N-1}(N, [x]_{p,q}) &= (2[x]_{p,q})a_{N-1}(N-1, [x]_{p,q}) + (-2)a_{N-2}(N-1, [x]_{p,q}), \dots \\ a_N(N+1, [x]_{p,q}) &= (-2)^N(N+1)(2[x]_{p,q}), \end{aligned} \quad (19)$$

and

$$\begin{aligned} a_{N+1}(N+1, [x]_{p,q}) &= (-2)a_N(N, [x]_{p,q}), \\ a_N(N, [x]_{p,q}) &= (-2)a_{N-1}(N-1, [x]_{p,q}), \dots \\ a_{N+1}(N+1, [x]_{p,q}) &= (-2)^{N+1}. \end{aligned} \quad (20)$$

For $i = 1$ in (13), we have

$$\begin{aligned}
 & a_1(N + 1, [x]_{p,q}) \\
 &= 2 \sum_{k=0}^N (2[x]_{p,q})^k a_2(N - k, [x]_{p,q}) + (-2) \sum_{k=0}^N (2[x]_{p,q})^k a_0(N - k, [x]_{p,q}), \tag{21}
 \end{aligned}$$

Continuing this process, we can deduce that, for $1 \leq i \leq N - 1$,

$$\begin{aligned}
 a_i(N + 1, [x]_{p,q}) &= (i + 1) \sum_{k=0}^N (2[x]_{p,q})^k a_{i+1}(N - k, [x]_{p,q}) \\
 &\quad + (-2) \sum_{k=0}^N (2[x]_{p,q})^k a_{i-1}(N - k, [x]_{p,q}). \tag{22}
 \end{aligned}$$

Note that, here the matrix $a_i(j, [x]_{p,q})_{0 \leq i, j \leq N+1}$ is given by

$$\begin{pmatrix}
 1 & 2[x]_{p,q} & -2 + 4[x]_{p,q}^2 & -12[x]_{p,q} + 8[x]_{p,q}^3 & \cdots & \cdot \\
 0 & (-2) & (-2)2(2[x]_{p,q}) & 12 - 24[x]_{p,q}^2 & \cdots & \cdot \\
 0 & 0 & (-2)^2 & (-2)^2 3(2[x]_{p,q}) & \cdots & \cdot \\
 0 & 0 & 0 & (-2)^3 & \ddots & \cdot \\
 \vdots & \vdots & \vdots & \vdots & \ddots & (-2)^N(N + 1)(2[x]_{p,q}) \\
 0 & 0 & 0 & 0 & \cdots & (-2)^{N+1}
 \end{pmatrix}$$

Therefore, by (12)-(22), we obtain the following theorem.

Theorem 3.1. For $N = 0, 1, 2, \dots$, the differential equation

$$\mathcal{F}^{(N)} = \left(\frac{\partial}{\partial t}\right)^N \mathcal{F}(t, [x]_{p,q}) = \left(\sum_{i=0}^N a_i(N, [x]_{p,q}) t^i\right) \mathcal{F}(t, [x]_{p,q}) \tag{23}$$

has a solution

$$\mathcal{F} = \mathcal{F}(t, [x]_{p,q}) = e^{2[x]_{p,q}t - t^2},$$

where

$$\begin{aligned}
 a_0(N, [x]_{p,q}) &= \sum_{k=0}^{N-1} [x]_{p,q}^k a_1(N-1-k, [x]_{p,q}) + (2[x]_{p,q})^N, \\
 a_{N-1}(N, [x]_{p,q}) &= (-2)^{N-1} N (2[x]_{p,q}), \\
 a_N(N, [x]_{p,q}) &= (-2)^N, \\
 a_i(N+1, [x]_{p,q}) &= (i+1) \sum_{k=0}^N 2^k [x]_{p,q}^k a_{i+1}(N-k, [x]_{p,q}) \\
 &\quad + (-2) \sum_{k=0}^N 2^k [x]_{p,q}^k a_{i-1}(N-k, [x]_{p,q}), \quad (1 \leq i \leq N-2).
 \end{aligned}$$

Making N -times derivative for (1) with respect to t , we have

$$\left(\frac{\partial}{\partial t} \right)^N \mathcal{F}(t, [x]_q) = \left(\frac{\partial}{\partial t} \right)^N e^{2[x]_{p,q}t-t^2} = \sum_{m=0}^{\infty} \mathbf{H}_{m+N,p,q}(x) \frac{t^m}{m!}. \quad (24)$$

By (23) and (24), we have

$$a_0(N, [x]_{p,q}) \mathcal{F}(t, [x]_{p,q}) + \cdots + a_1(N, [x]_{p,q}) t^N \mathcal{F}(t, [x]_{p,q}) = \sum_{m=0}^{\infty} \mathbf{H}_{m+N,p,q}(x) \frac{t^m}{m!}.$$

Hence we have the following theorem.

Theorem 3.2. For $N = 0, 1, 2, \dots$, we have

$$\mathbf{H}_{m+N,p,q}(x) = \sum_{i=0}^m \frac{\mathbf{H}_{m-i,p,q}(x) a_i(N, [x]_{p,q}) m!}{(m-i)!}, \quad (25)$$

where

$$\begin{aligned}
 a_0(N, [x]_{p,q}) &= \sum_{k=0}^{N-1} 2^k [x]_{p,q}^k a_1(N-1-k, [x]_{p,q}) + (2[x]_{p,q})^N, \\
 a_{N-1}(N, [x]_{p,q}) &= (-2)^{N-1} N (2[x]_{p,q}), \\
 a_N(N, [x]_{p,q}) &= (-2)^N, \\
 a_i(N+1, [x]_{p,q}) &= (i+1) \sum_{k=0}^N 2^k [x]_{p,q}^k a_{i+1}(N-k, [x]_{p,q}) \\
 &\quad + (-2) \sum_{k=0}^N 2^k [x]_{p,q}^k a_{i-1}(N-k, [x]_{p,q}), \quad (1 \leq i \leq N-2).
 \end{aligned}$$

If we take $m = 0$ in (25), then we have the following corollary.

Corollary 3.3. For $N = 0, 1, 2, \dots$, we have

$$\mathbf{H}_{N,p,q}(x) = a_0(N, [x]_{p,q}),$$

where,

$$\begin{aligned}
a_0(N, [x]_{p,q}) &= \sum_{k=0}^{N-1} 2^k [x]_{p,q}^k a_1(N-1-k, [x]_{p,q}) + (2[x]_{p,q})^N, \\
a_1(N, [x]_{p,q}) &= 2 \sum_{k=0}^{N-1} (2[x]_{p,q})^k a_2(N-k-1, [x]_{p,q}) \\
&\quad + (-2) \sum_{k=0}^{N-1} (2[x]_{p,q})^k a_0(N-k-1, [x]_{p,q}).
\end{aligned}$$

For $N = 0, 1, 2, \dots$, the differential equation

$$\mathcal{F}^{(N)} = \left(\frac{\partial}{\partial t}\right)^N \mathcal{F}(t, [x]_q) = \left(\sum_{i=0}^N a_i(N, [x]_{p,q}) t^i\right) \mathcal{F}(t, [x]_{p,q})$$

has a solution

$$\mathcal{F} = \mathcal{F}(t, [x]_{p,q}) = e^{2[x]_{p,q}t-t^2}.$$

Here is a plot of the surface for this solution. In Figure 1(left), we choose

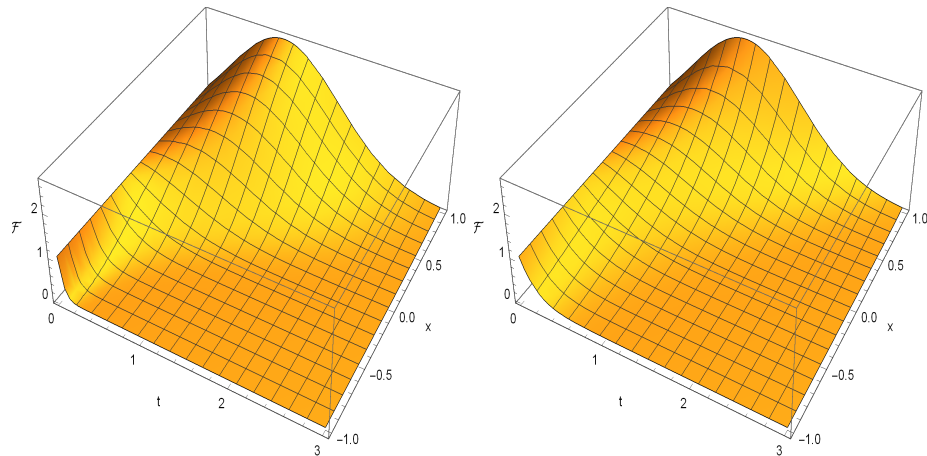


FIGURE 1. The surface for the solution $\mathcal{F}(t, [x]_{p,q})$

$-1 \leq x \leq 1, p = 9/10, q = 1/10$, and $0 \leq t \leq 3$. In Figure 1(right), we choose $-1 \leq x \leq 1, p = 9/10, q = 1/2$, and $0 \leq t \leq 3$. Here is a plot of the surface for this solution. In Figure 1(left), we plot of the surface for this solution. In Figure 1(right), we show a higher-resolution density plot of the solution.

The (p, q) -Hermite polynomials $\mathbf{H}_{n,p,q}(x)$ can be determined explicitly. First few examples of them are as follows.

$$\mathbf{H}_{0,p,q}(x) = 1,$$

$$\mathbf{H}_{1,p,q}(x) = \frac{2p^x}{p-q} - \frac{2q^x}{p-q},$$

$$\mathbf{H}_{2,p,q}(x) = -2 + \frac{4p^{2x}}{(p-q)^2} - \frac{8p^x q^x}{(p-q)^2} + \frac{4q^{2x}}{(p-q)^2},$$

$$\begin{aligned} \mathbf{H}_{3,p,q}(x) &= \frac{8p^{3x}}{(p-q)^3} - \frac{12p^{2+x}}{(p-q)^3} + \frac{24p^{1+x}q}{(p-q)^3} - \frac{12p^x q^2}{(p-q)^3} + \frac{12p^2 q^x}{(p-q)^3} - \frac{24p^{2x} q^x}{(p-q)^3} \\ &+ \frac{24p^x q^{2x}}{(p-q)^3} - \frac{8q^{3x}}{(p-q)^3} - \frac{24pq^{1+x}}{(p-q)^3} + \frac{2q^{2+x}}{(p-q)^3}. \end{aligned}$$

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Jung Yoog Kang received M.Sc. and Ph.D. at Hannam University. Her research interests are complex analysis, quantum calculus, special functions and analytic number theory.

Department of Mathematics Education, Silla University, Busan, Korea.

e-mail: jykang@silla.ac.kr