

An Efficient Method for Indefinite q -Integrals

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Abstract: A method has been introduced recently for deriving indefinite integrals of special functions that satisfy homogeneous (nonhomogeneous) second-order linear differential equations. This paper extends this method to include indefinite Jackson q -integrals of special functions satisfying homogeneous (nonhomogeneous) second-order linear q -difference equations. Many q -integrals, both previously known and completely new, are derived using the method. We introduce samples of indefinite and definite q -integrals for Jackson's q -Bessel functions, q -hypergeometric functions, and some orthogonal polynomials.

Keywords: Indefinite q -integrals, q -special functions, Jackson q - Bessel functions, q -hypergeometric functions.

1 Introduction and preliminaries

Conway in [1] introduced a simple method of deriving indefinite integrals. The method applies to any special function satisfying an ordinary differential equation. The main result derived in [1] is the indefinite integral

$$\int f(x) (h''(x) + p(x)h'(x) + q(x)h(x)) y(x) = f(x) (h'(x)y(x) - h(x)y'(x)),$$

where $f(x)$ satisfies the first-order differential equation

$$f(x) = \exp\left(\int p(x)dx\right).$$

Here $p(x)$ and $q(x)$ are arbitrary complex-valued differentiable functions of x in \mathbb{R} , with $h(x)$ being at least twice differentiable. In a series of papers, see [1, 2, 3, 4, 5, 6, 7, 8], Conway developed this method to obtain more indefinite integrals. This paper extends Conway's results to include special functions satisfying second-order q -difference equations.

Throughout this paper, q is a positive number less than 1, \mathbb{N} is the set of positive integers, and \mathbb{N}_0 is the set of non-negative integers. We follow Gasper and Rahman [9] for the definition of the q -shifted factorial, q -gamma, q -beta function, and q -hypergeometric series. A q -natural number $[n]_q$ is defined by $[n]_q = \frac{1-q^n}{1-q}$, $n \in \mathbb{N}_0$. The q -derivative $D_q f(x)$ of a function f is defined by [10, 11]

$$(D_q f)(x) = \frac{f(x) - f(qx)}{(1-q)x}, \text{ if } x \neq 0,$$

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and $(D_q f)(0) = f'(0)$ provided $f'(0)$ exists. Jackson's q -integral of a function f is defined by [12]

$$\int_0^a f(t) d_q t := (1-q)a \sum_{n=0}^{\infty} q^n f(aq^n), \quad a \in \mathbb{R}, \quad (1)$$

provided that the corresponding series in (1) converges. A function $F(x)$ is called anti- q -derivative of a function $f(x)$ if $D_q F(x) = f(x)$. If $F(x)$ is any anti- q -derivative of $f(x)$, then the most general anti- q -derivative of $f(x)$ is called an indefinite q -integral and denoted,

$$\int f(x) d_q x = F(x) + C(x),$$

where $C(x)$ is a q -periodic function, i.e. $C(x) = C(qx)$, for all x . From the q -product rules

$$D_q(uv)(x) = D_q u(x)v(x) + u(qx)D_q v(x), \quad (2)$$

$$D_{q^{-1}}(uv)(x) = D_{q^{-1}} u(x)v(x) + u(x/q)D_{q^{-1}} v(x), \quad (3)$$

and the fundamental theorem of calculus, see for example [13], we obtain the indefinite q -integration by parts rule:

$$\begin{aligned} \int u(qx)D_q v(x) d_q x &= (uv)(x) - \int D_q u(x)v(x) d_q x, \\ \int u(x/q)D_{q^{-1}} v(x) d_q x &= q(uv)(x/q) - \int D_{q^{-1}} u(x)v(x) d_q x. \end{aligned} \quad (4)$$

Moreover, if f and g are defined on an interval $[a, b]$, $a < 0 < b$, and they are continuous at zero, then

$$\frac{1}{q} \int_a^b D_{q^{-1}} u(x)v(x) d_q x = u(x/q)v(x/q) \Big|_a^b - \frac{1}{q} \int_a^b u(x/q)D_{q^{-1}} v(x) d_q x. \quad (5)$$

We shall use the following proposition from [14].

Proposition 1. *Let the functions f and g be defined and continuous on $[0, \infty[$. Assume that the improper Riemann integrals of the functions $f(x)g(x)$ and $f(x/q)g(x)$ exist on $[0, \infty[$. Then*

$$\begin{aligned} \int_0^{\infty} f(x)D_q g(x) dx &= \frac{f(0)g(0)}{1-q} \ln q - \frac{1}{q} \int_0^{\infty} g(x)D_{q^{-1}} f(x) dx \\ &= \frac{f(0)g(0)}{1-q} \ln q - \int_0^{\infty} g(qx)D_q f(x) dx. \end{aligned} \quad (6)$$

The remaining sections of this paper are organized as follows. In Section 2, we derive a q -analog of the Euler-Lagrange method. The method will generate indefinite q -integrals for functions satisfying homogeneous and non-homogeneous second-order q -difference equations. Section 3 contains applications of the derived method to Jackson's q -Bessel and Struve functions. Section 4 includes applications of the derived method to other special functions. Finally, we added an appendix for the definitions and main properties of the functions we need in this paper.

2 The q -type Lagrangian method for second-order q -difference equations

In this section, we extend the Lagrangian method introduced in [2] to functions satisfying homogeneous second-order q -difference equations of the form (7) or (14) below. We also extend the method introduced in [1] to functions satisfying non-homogeneous second-order q -difference equation of the form (21) or (23) below.

Theorem 1. *Let $p(x)$ and $r(x)$ be continuous at zero functions defined on an interval (a, b) , $-\infty \leq a < 0 < b \leq \infty$. Let $y(x)$ be a solution of the second-order q -difference equation*

$$\frac{1}{q} D_{q^{-1}} D_q y(x) + p(x) D_{q^{-1}} y(x) + r(x) y(x) = 0 \quad (x \in (a, b)). \quad (7)$$

Then

$$\begin{aligned} & \int f(x) \left(\frac{1}{q} D_{q-1} D_q h(x) + p(x) D_{q-1} h(x) + r(x) h(x) \right) y(x) d_q x \\ &= f(x/q) \left(y(x) D_{q-1} h(x) - h(x) D_{q-1} y(x) \right), \end{aligned} \tag{8}$$

where $h(x)$ is an arbitrary function, and $f(x)$ is a solution of the first order q -difference equation

$$\frac{1}{q} D_{q-1} f(x) = p(x) f(x). \tag{9}$$

Proof. Applying (4), we obtain

$$\begin{aligned} \frac{1}{q} \int f(x) y(x) D_{q-1} D_q h(x) d_q x &= f(x/q) y(x/q) D_{q-1} h(x) \\ &\quad - \frac{1}{q} \int D_{q-1} h(x) D_{q-1} (f(x) y(x)) d_q x. \end{aligned} \tag{10}$$

From (2), we get

$$\begin{aligned} \frac{1}{q} \int D_{q-1} h(x) D_{q-1} (f(x) y(x)) d_q x &= \frac{1}{q} \int f(x/q) D_{q-1} y(x) D_{q-1} h(x) d_q x \\ &\quad + \frac{1}{q} \int D_{q-1} h(x) D_{q-1} (f(x)) y(x) d_q x. \end{aligned} \tag{11}$$

Applying (4) on the first q -integral on the right hand side of (11) and substituting into (10), we get

$$\begin{aligned} \frac{1}{q} \int f(x) y(x) D_{q-1} D_q h(x) d_q x &= f(x/q) \left(y(x/q) D_{q-1} h(x) - h(x/q) D_{q-1} y(x) \right) \\ &\quad + \int h(x) f(x) \frac{1}{q} D_{q-1} D_q y(x) d_q x + \int h(x) D_{q-1} y(x) \frac{1}{q} D_{q-1} f(x) d_q x. \end{aligned} \tag{12}$$

Substituting with the value of $\frac{1}{q} D_{q-1} D_q y(x)$ from (7) and using (9), we get

$$\begin{aligned} & \int f(x) \left(\frac{1}{q} D_{q-1} D_q h(x) + p(x) D_{q-1} h(x) + r(x) h(x) \right) y(x) d_q x \\ &= f(x/q) \left(y(x/q) D_{q-1} h(x) - h(x/q) D_{q-1} y(x) \right). \end{aligned} \tag{13}$$

But one can verify that

$$f(x/q) \left(y(x/q) D_{q-1} h(x) - h(x/q) D_{q-1} y(x) \right) = f(x/q) \left(y(x) D_{q-1} h(x) - h(x) D_{q-1} y(x) \right).$$

This yields (8) and completes the proof.

Remark. It is worth noting that the right-hand side of (13) can be represented as $f(\frac{x}{q}) W_{q-1}(y, h)(x)$, where $W_{q-1}(y, h)(x)$ is the q^{-1} -Wronskian defined by

$$W_{q-1}(y, z)(x) = y(x) D_{q-1} z(x) - z(x) D_{q-1} y(x),$$

see [15, 16].

Theorem 2. Let $p(x)$ and $r(x)$ be continuous at zero functions defined on an interval (a, b) , $-\infty \leq a < 0 < b \leq \infty$. Let $y(x)$ be any solution of the second-order q -difference equation

$$\frac{1}{q} D_{q-1} D_q y(x) + p(x) D_q y(x) + r(x) y(x) = 0. \tag{14}$$

Then

$$\begin{aligned} & \int f(x) \left(\frac{1}{q} D_{q^{-1}} D_q h(x) + p(x) D_q h(x) + r(x) h(x) \right) y(x) d_q x \\ &= f(x) \left(y(x) D_{q^{-1}} h(x) - h(x) D_{q^{-1}} y(x) \right), \end{aligned} \quad (15)$$

where $h(x)$ is an arbitrary function and $f(x)$ is a solution of the first order q -difference equation

$$D_q f(x) = p(x) f(x). \quad (16)$$

Proof. We omit the proof because it is similar to the one of Theorem 1.

Corollary 1. In Theorem 1, let $h(x)$ be a solution of the inhomogeneous equation

$$\frac{1}{q} D_{q^{-1}} D_q h(x) + p(x) D_{q^{-1}} h(x) + r(x) h(x) = \frac{1}{f(x)}, \quad (17)$$

where $f(x)$ is a solution of (9). Then

$$\begin{aligned} \int y(x) d_q x &= f(x/q) \left(y(x/q) D_{q^{-1}} h(x) - h(x/q) D_{q^{-1}} y(x) \right) \\ &= f(x/q) \left(y(x) D_{q^{-1}} h(x) - h(x) D_{q^{-1}} y(x) \right). \end{aligned}$$

Proof. Let $h(x)$ be a solution of the inhomogeneous Equation (17). Substituting with (17) into (13), we obtain the required result.

Corollary 2. In Theorem 2, let $h(x)$ be a solution of the inhomogeneous equation

$$\frac{1}{q} D_{q^{-1}} D_q h(x) + p(x) D_q h(x) + r(x) h(x) = \frac{1}{f(x)}, \quad (18)$$

where $f(x)$ is a solution of (16). Then

$$\int y(x) d_q x = f(x) \left(y(x) D_{q^{-1}} h(x) - h(x) D_{q^{-1}} y(x) \right). \quad (19)$$

Proof. Let $h(x)$ be a solution of the inhomogeneous Equation (18). Substituting with (18) into (15) yields (19) and completes the proof.

Theorem 3. Let $p(x)$ and $r(x)$ be continuous functions at zero. Let $y(x)$ be any solution of the second-order q -difference Equation (7). Then

$$\begin{aligned} & \int_0^\infty f(x) \left[\frac{1}{q} D_{q^{-1}} D_q h(x) + p(x) D_{q^{-1}} h(x) + r(x) h(x) \right] y(x) dx \\ &= \frac{f(0) \ln q}{1-q} (D_q h(0) y(0) - h(0) D_q y(0)), \end{aligned} \quad (20)$$

where $h(x)$ is an arbitrary function and $f(x)$ is a solution of (9).

Proof. Applying Proposition 1, we get

$$\int_0^\infty f(x) y(x) D_q D_{q^{-1}} h(x) dx = \frac{D_q h(0) f(0) y(0)}{1-q} \ln q - \frac{1}{q} \int_0^\infty D_{q^{-1}} h(x) D_{q^{-1}} (f(x) y(x)) dx.$$

From the q -product rule, we obtain

$$\begin{aligned} \int_0^\infty f(x) y(x) D_q D_{q^{-1}} h(x) dx &= \frac{D_q h(0) f(0) y(0)}{1-q} \ln q \\ &- \frac{1}{q} \int_0^\infty D_{q^{-1}} h(x) f(x/q) D_{q^{-1}} y(x) dx - \frac{1}{q} \int_0^\infty D_{q^{-1}} h(x) y(x) D_{q^{-1}} f(x) dx. \end{aligned}$$

Applying the Proposition 1 again, we obtain

$$\begin{aligned}
 & - \int_0^\infty D_q h(x/q) f(x/q) D_{q^{-1}} y(x) dx = - \frac{h(0) f(0) D_q y(0)}{1-q} \ln q \\
 & + \int_0^\infty h(x) f(x) D_q D_{q^{-1}} y(x) dx + \int_0^\infty h(x) D_{q^{-1}} y(x) D_q f(x/q) dx.
 \end{aligned}$$

Using Equations (7) and (9) yields

$$\begin{aligned}
 \frac{1}{q} \int_0^\infty f(x) y(x) D_{q^{-1}} D_q h(x) dx &= \frac{D_q h(0) f(0) y(0)}{1-q} \ln q - \frac{h(0) f(0) D_q y(0)}{1-q} \ln q \\
 & - \int_0^\infty D_{q^{-1}} h(x) y(x) f(x) p(x) dx - \int_0^\infty r(x) h(x) y(x) f(x) dx.
 \end{aligned}$$

Thus, we get the desired result.

Theorem 4. Let $p(x)$, $r(x)$, and $g(x)$ be continuous functions at zero. Let $y(x)$ be any solution of the second-order q -difference equation

$$\frac{1}{q} D_{q^{-1}} D_q y(x) + p(x) D_{q^{-1}} y(x) + r(x) y(x) = g(x). \tag{21}$$

Then

$$\begin{aligned}
 & \int f(x) \left(\frac{1}{q} D_{q^{-1}} D_q h(x) + p(x) D_{q^{-1}} h(x) + r(x) h(x) \right) y(x) d_q x = \\
 & f(x/q) \left(y(x) D_{q^{-1}} h(x) - h(x) D_{q^{-1}} y(x) \right) + \int f(x) h(x) g(x) d_q x = \\
 & f(x/q) \left(y(x/q) D_{q^{-1}} h(x) - h(x/q) D_{q^{-1}} y(x) \right) + \int f(x) h(x) g(x) d_q x,
 \end{aligned} \tag{22}$$

where $h(x)$ is an arbitrary function and $f(x)$ is a solution of (9).

Proof. The proof is similar to the proof of Theorem 1. In Equation (12), substituting with the value of $\frac{1}{q} D_{q^{-1}} D_q y(x)$ from (7) and using (9), we obtain (22) and completes the proof.

Theorem 5. Let $p(x)$, $r(x)$ and $g(x)$ be continuous functions at zero. Let $y(x)$ be any solution of the second-order q -difference equation

$$\frac{1}{q} D_{q^{-1}} D_q y(x) + p(x) D_q y(x) + r(x) y(x) = g(x). \tag{23}$$

Then,

$$\begin{aligned}
 & \int f(x) \left(\frac{1}{q} D_{q^{-1}} D_q h(x) + p(x) D_q h(x) + r(x) h(x) \right) y(x) d_q x = \\
 & f(x) \left(y(x) D_{q^{-1}} h(x) - h(x) D_{q^{-1}} y(x) \right) + \int f(x) h(x) g(x) d_q x,
 \end{aligned} \tag{24}$$

where $h(x)$ is an arbitrary function and $f(x)$ is a solution of the first order q -difference Equation (16).

Proof. The proof follows similarly as the proof of Theorem 4.

3 Applications to q -Bessel and Struve functions

There are unlimited indefinite q -integrals follow from (24) as $h(x)$ is an arbitrary function. The art of using Equation (13) is to choose $h(x)$ to give interesting q -integrals. In this section, we introduce applications to Theorems 1 and 2 to define q -integrals of q -Bessel and Struve functions.

3.1 q -Bessel functions

Theorem 6. Let m and ν be complex numbers, such that $\Re(\nu) > -1$ and $\Re(m + \nu) > 0$. If $J_\nu^{(3)}(\cdot; q^2)$ is the third Jackson q -Bessel function defined in (I.3), then

$$\begin{aligned} & \int x^{m+1} \left(\frac{1}{(1-q)^2} - \frac{[\nu]_q^2 - q^{\nu-m}[m]_q^2}{x^2} \right) J_\nu^{(3)}(x; q^2) d_q x \\ &= q^{\nu-m} x^{m+1} \left(\frac{[m]_q J_\nu^{(3)}(x; q^2)}{x} - q^{m-1} D_{q^{-1}} J_\nu^{(3)}(x; q^2) \right), \end{aligned} \quad (25)$$

or equivalently,

$$\begin{aligned} & \int x^{m+1} \left(\frac{1}{(1-q)^2} - \frac{[\nu]_q^2 - q^{\nu-m}[m]_q^2}{x^2} \right) J_\nu^{(3)}(x; q^2) d_q x \\ &= x^{m+1} \left(\frac{(q^{\nu-m}[m]_q - [\nu]_q) J_\nu^{(3)}(x; q^2)}{x} + \frac{J_{\nu+1}^{(3)}(x; q^2)}{1-q} \right). \end{aligned} \quad (26)$$

In particular,

$$\int x^{\nu+1} J_\nu^{(3)}(x; q^2) d_q x = (1-q)x^{\nu+1} J_{\nu+1}^{(3)}(x; q^2), \quad (27)$$

and

$$\int x^{1-\nu} J_\nu^{(3)}(x; q^2) d_q x = -(1-q) \left(\frac{x}{q} \right)^{1-\nu} J_{\nu-1}^{(3)} \left(\frac{x}{q}; q^2 \right). \quad (28)$$

Proof. The third Jackson q -Bessel function $J_\nu^{(3)}(x; q^2)$ is defined in (I.3) and satisfies the second-order q -difference equation (I.15). By comparing (I.15) with (7), we obtain

$$p(x) = \frac{1}{qx}, \quad r(x) = \frac{q^{-\nu}}{(1-q)^2} \left(1 - \frac{(1-q^\nu)^2}{x^2} \right). \quad (29)$$

Thus $f(x) = x$ is a solution of (9). Also, Equation (8) associated with the third Jackson q -Bessel function is

$$\int x(L_{q,\nu}^{(3)}h)(x) J_\nu^{(3)}(x; q^2) d_q x = \frac{x}{q} \left(J_\nu^{(3)}(x; q^2) D_{q^{-1}} h(x) - h(x) D_{q^{-1}} J_\nu^{(3)}(x; q^2) \right), \quad (30)$$

where

$$(L_{q,\nu}^{(3)}h)(x) = \frac{1}{q} D_{q^{-1}} D_q h(x) + \frac{1}{qx} D_{q^{-1}} h(x) + \frac{q^{-\nu}}{(1-q)^2} \left(1 - \frac{(1-q^\nu)^2}{x^2} \right) h(x).$$

Substituting with $h(x) = x^m$ into (30), and noting that

$$(L_{q,\nu}^{(3)})x^m = x^m \left(\frac{q^{-\nu}}{(1-q)^2} - \frac{q^{-m}[m]_q^2 - q^{-\nu}[\nu]_q^2}{x^2} \right),$$

we obtain

$$\begin{aligned} & \int x^{m+1} \left(\frac{1}{(1-q)^2} - \frac{[\nu]_q^2 - q^{\nu-m}[m]_q^2}{x^2} \right) J_\nu^{(3)}(x; q^2) d_q x \\ &= q^{\nu-m} x^{m+1} \left(\frac{[m]_q J_\nu^{(3)}(x; q^2)}{x} - q^{m-1} D_{q^{-1}} J_\nu^{(3)}(x; q^2) \right), \end{aligned}$$

using the q -difference equation [17, Eq.(3.5)]

$$D_{q^{-1}}J_v^{(3)}(x; q^2) = \frac{q^{1-v}[v]_q J_v^{(3)}(x; q^2)}{x} - \frac{q^{1-v}}{1-q} J_{v+1}^{(3)}(x; q^2), \tag{31}$$

we obtain

$$\begin{aligned} & \int x^{m+1} \left(\frac{1}{(1-q)^2} - \frac{[v]_q^2 - q^{v-m}[m]_q^2}{x^2} \right) J_v^{(3)}(x; q^2) d_q x \\ &= x^{m+1} \left(\frac{(q^{v-m}[m]_q - [v]_q) J_v^{(3)}(x; q^2)}{x} + \frac{J_{v+1}^{(3)}(x; q^2)}{1-q} \right). \end{aligned} \tag{32}$$

Substituting with $m = v$ into (26) gives (27). Substituting with $m = -v$ into (25) yields

$$\begin{aligned} & \int x^{1-v} J_v^{(3)}(x; q^2) d_q x = \\ & q^{2v}(1-q)^2 x^{1-v} \left(\frac{-q^{-v}[v]_q J_v^{(3)}(x; q^2)}{x} - q^{-v-1} D_{q^{-1}} J_v^{(3)}(x; q^2) \right). \end{aligned} \tag{33}$$

Applying [17, Eq.(2.10)] (with x is replaced by $\frac{x}{q}$)

$$\frac{q^{1-v}[v]_q J_v^{(3)}(\frac{x}{q}; q^2)}{x} + D_{q^{-1}} J_v^{(3)}(x; q^2) = \frac{q^{-v}}{1-q} J_{v-1}^{(3)}(\frac{x}{q}; q^2),$$

using $J_v^{(3)}(\frac{x}{q}; q^2) = x(q^{-1} - 1)D_{q^{-1}}J_v^{(3)}(x; q^2) + J_v^{(3)}(x; q^2)$, we obtain

$$\frac{q^{1-v}[v]_q J_v^{(3)}(x; q^2)}{x} + q^{-v} D_{q^{-1}} J_v^{(3)}(x; q^2) = \frac{q^{-v}}{1-q} J_{v-1}^{(3)}(\frac{x}{q}; q^2).$$

Substituting into (33), we get (28) and completes the proof of the theorem.

Remark. Equation (27) is equivalent to [17, Eq.(2.10)] (with v is replaced by $v + 1$)

$$D_q \left(x^{v+1} J_{v+1}^{(3)}(x; q^2) \right) = \frac{x^{v+1}}{1-q} J_v^{(3)}(x; q^2).$$

Proposition 2. Let μ and v be a complex numbers. Assume that $\Re(\mu) > -1$ and $\Re(v) > -1$. Then

$$\begin{aligned} & \int x \left(\frac{q^{-v}[v-\mu]_q}{1-q} + \frac{q^{-\mu}[\mu]_q^2 - q^{-v}[v]_q^2}{x^2} \right) J_v^{(3)}(x; q^2) J_\mu^{(3)}(x; q^2) d_q x \\ &= ([\mu]_q - [v]_q) J_v^{(3)}(x; q^2) J_\mu^{(3)}(x; q^2) \\ &+ \frac{x}{1-q} \left(J_{v+1}^{(3)}(x; q^2) J_\mu^{(3)}(x; q^2) - J_v^{(3)}(x; q^2) J_{\mu+1}^{(3)}(x; q^2) \right). \end{aligned}$$

Proof. The proof follows by substituting with $h(x) = J_\mu^{(3)}(x; q^2)$ into Equation (30).

For the convenience of the reader, we set the following notations in the remaining of this section.

$$A_{n,v} := q^{-n}[n-v]_q [n+v]_q, \tag{34}$$

$$C_{n,v} := q^{\frac{1}{2}}[n+v]_q + q^{-\frac{1}{2}}[n-v+1]_q, \tag{35}$$

$$K_{n,v} := q^{-n-\frac{3}{2}} \left(q^{-v}[n+v]_q + q^v[n-v+1]_q \right), \tag{36}$$

$$C_v(q) := \frac{(1+q)^{-v+1}}{\Gamma_{q^2}(\frac{1}{2})\Gamma_{q^2}(v+\frac{1}{2})}. \tag{37}$$

Theorem 7. Let m and ν be complex numbers, such that $\Re(\nu) > -1$. Let $\sin(\cdot; q)$ and $\cos(\cdot; q)$ be the functions defined in (I.10) and (I.11), respectively. Set

$$\begin{aligned} \hat{N}_{n,\nu} &:= q^{\frac{3n+\nu+1}{2}}(1-q)A_{n,\nu} \\ D_{n,\nu}(x) &:= \frac{q^{-n+\nu}[n-\nu]_q}{x} \sin\left(\frac{q^{\frac{-1}{2}(n+\nu+2)}x}{1-q}; q\right) + \frac{q^{\frac{-1}{2}(n+\nu+2)}}{1-q} \cos\left(\frac{q^{\frac{-1}{2}(n+\nu+1)}x}{1-q}; q\right), \\ \tilde{D}_{n,\nu}(x) &:= \frac{q^{-n+\nu}[n-\nu]_q}{x} \cos\left(\frac{q^{\frac{-1}{2}(n+\nu+2)}x}{1-q}; q\right) - \frac{q^{\frac{-1}{2}(n+\nu+1)}}{1-q} \sin\left(\frac{q^{\frac{-1}{2}(n+\nu+1)}x}{1-q}; q\right). \end{aligned}$$

Then

$$\begin{aligned} &\int \left([2n+1]_q x^n \cos\left(\frac{q^{\frac{-1}{2}(n+\nu+1)}x}{1-q}; q\right) + q^{\frac{1}{2}} x^{n-1} \hat{N}_{n,\nu} \sin\left(\frac{q^{\frac{-1}{2}(n+\nu)}x}{1-q}; q\right) \right) J_\nu^{(3)}(x; q^2) d_q x \\ &= q^{\frac{3n+\nu+2}{2}}(1-q)x^{n+1} D_{n,\nu}(x) J_\nu^{(3)}\left(\frac{x}{q}; q^2\right) + q^{\frac{n+\nu+2}{2}} x^{n+1} \sin\left(\frac{q^{\frac{-1}{2}(n+\nu+2)}x}{1-q}; q\right) J_{\nu+1}^{(3)}(x; q^2), \end{aligned} \tag{38}$$

and

$$\begin{aligned} &\int \left(x^{n-1} \hat{N}_{n,\nu} \cos\left(\frac{q^{\frac{-1}{2}(n+\nu)}x}{1-q}; q\right) - [2n+1]_q x^n \sin\left(\frac{q^{\frac{-1}{2}(n+\nu+1)}x}{1-q}; q\right) \right) J_\nu^{(3)}(x; q^2) d_q x \\ &= q^{\frac{3n+\nu+1}{2}}(1-q)x^{n+1} \tilde{D}_{n,\nu}(x) J_\nu^{(3)}\left(\frac{x}{q}; q^2\right) + q^{\frac{n+\nu+1}{2}} x^{n+1} \cos\left(\frac{q^{\frac{-1}{2}(n+\nu+2)}x}{1-q}; q\right) J_{\nu+1}^{(3)}(x; q^2). \end{aligned} \tag{39}$$

Proof. From Theorem 6, we get $f(x) = x$ is a solution of (9). Equation (13) associated with the third Jackson q -Bessel function is

$$\int x(L_{q,\nu}^{(3)}h)(x) J_\nu^{(3)}(x; q^2) d_q x = \frac{x}{q} \left(J_\nu^{(3)}\left(\frac{x}{q}; q^2\right) D_{q^{-1}}h(x) - h(x/q) D_{q^{-1}}J_\nu^{(3)}(x; q^2) \right), \tag{40}$$

where

$$(L_{q,\nu}^{(3)}h)(x) = \frac{1}{q} D_{q^{-1}} D_q h(x) + \frac{1}{qx} D_{q^{-1}} h(x) + \frac{q^{-\nu}}{(1-q)^2} \left(1 - \frac{(1-q^\nu)^2}{x^2} \right) h(x).$$

Substituting with $h(x) = x^n \sin\left(\frac{q^{\frac{-1}{2}(n+\nu)}x}{1-q}; q\right)$ into (40), we get

$$(L_{q,\nu}^{(3)}h)(x) = \frac{q^{\frac{-1}{2}(3n+\nu+2)}[2n+1]_q x^{n-1} \cos\left(\frac{q^{\frac{-1}{2}(n+\nu+1)}x}{1-q}; q\right) + A_{n,\nu} x^{n-2} \sin\left(\frac{q^{\frac{-1}{2}(n+\nu)}x}{1-q}; q\right)}{1-q}.$$

Hence, substituting into (40) yields

$$\begin{aligned} &\int \left([2n+1]_q x^n \cos\left(\frac{q^{\frac{-1}{2}(n+\nu+1)}x}{1-q}; q\right) + q^{\frac{1}{2}} x^{n-1} \hat{N}_{n,\nu} \sin\left(\frac{q^{\frac{-1}{2}(n+\nu)}x}{1-q}; q\right) \right) J_\nu^{(3)}(x; q^2) d_q x \\ &= \left(\frac{q^{\frac{n+\nu+2}{2}}(1-q^n)}{x} \sin\left(\frac{q^{\frac{-1}{2}(n+\nu+2)}x}{1-q}; q\right) + q^n \cos\left(\frac{q^{\frac{-1}{2}(n+\nu+1)}x}{1-q}; q\right) \right) x^{n+1} J_\nu^{(3)}\left(\frac{x}{q}; q^2\right) \\ &\quad - q^{\frac{n+\nu}{2}}(1-q)x^{n+1} \sin\left(\frac{q^{\frac{-1}{2}(n+\nu+2)}x}{1-q}; q\right) D_{q^{-1}}J_\nu^{(3)}(x; q^2). \end{aligned}$$

Then, from

$$D_{q^{-1}}J_\nu^{(3)}(x; q^2) = \frac{q[\nu]_q}{x} J_\nu^{(3)}\left(\frac{x}{q}; q^2\right) - \frac{q}{(1-q)} J_{\nu+1}^{(3)}(x; q^2),$$

see [17, Eq.(3.5)], we obtain (38). Similarly, (39) follows by substituting with $h(x) = x^n \cos\left(\frac{q^{\frac{-1}{2}(n+\nu)}x}{1-q}; q\right)$ into (40) and using

$$(L_{q,\nu}^{(3)}h)(x) = \frac{A_{n,\nu} x^{n-2} \cos\left(\frac{q^{\frac{-1}{2}(n+\nu)}x}{1-q}; q\right) - q^{\frac{-1}{2}(3n+\nu+1)}[2n+1]_q x^{n-1} \sin\left(\frac{q^{\frac{-1}{2}(n+\nu+1)}x}{1-q}; q\right)}{1-q}.$$

Corollary 3. For $\Re(\nu) > -1$,

$$\begin{aligned} & \int x^\nu \cos\left(\frac{q^{-(\nu+\frac{1}{2})}x}{1-q}; q\right) J_\nu^{(3)}(x; q^2) d_q x \\ &= \frac{x^{\nu+1}}{[2\nu+1]_q} \left(q^\nu \cos\left(\frac{q^{-(\nu+\frac{1}{2})}x}{1-q}; q\right) J_\nu^{(3)}\left(\frac{x}{q}; q^2\right) + q^{\nu+1} \sin\left(\frac{q^{-(\nu+1)}x}{1-q}; q\right) J_{\nu+1}^{(3)}(x; q^2) \right), \end{aligned} \tag{41}$$

and

$$\begin{aligned} & \int x^\nu \sin\left(\frac{q^{-(\nu+\frac{1}{2})}x}{1-q}; q\right) J_\nu^{(3)}(x; q^2) d_q x \\ &= \frac{x^{\nu+1}}{[2\nu+1]_q} \left(q^\nu \sin\left(\frac{q^{-(\nu+\frac{1}{2})}x}{1-q}; q\right) J_\nu^{(3)}\left(\frac{x}{q}; q^2\right) - q^{\nu+\frac{1}{2}} \cos\left(\frac{q^{-(\nu+1)}x}{1-q}; q\right) J_{\nu+1}^{(3)}(x; q^2) \right). \end{aligned} \tag{42}$$

Proof. The proof follows by setting $n = \nu$ in (38) and (39), respectively.

Theorem 8. Let $\Re(\nu) > -1$, $\lambda \in \mathbb{C}$ and $\Re(m + \nu) > 0$. If $J_\nu^{(1)}(\lambda x|q^2)$ is the first Jackson q -Bessel function defined in (I.1), then

$$\begin{aligned} & \int x^{m+1} \left(q^m \lambda^2 + \frac{q^{-m}[m]_q^2 - q^{-\nu}[v]_q^2}{x^2} \right) J_\nu^{(1)}(\lambda x|q^2) d_q x = \\ & x^{m+1} \left(\frac{q^{-m}[m]_q - q^{-\nu}[v]_q}{x} J_\nu^{(1)}(\lambda x|q^2) + q^\nu \lambda J_{\nu+1}^{(1)}(\lambda x|q^2) \right). \end{aligned} \tag{43}$$

In particular,

$$\int x^{\nu+1} J_\nu^{(1)}(\lambda x|q^2) d_q x = \frac{x^{\nu+1}}{\lambda} J_{\nu+1}^{(1)}(\lambda x|q^2), \tag{44}$$

and

$$\int x^{1-\nu} J_\nu^{(1)}(\lambda x|q^2) d_q x = \frac{-x^{1-\nu}}{\lambda} J_{\nu-1}^{(1)}(\lambda x|q^2). \tag{45}$$

Proof. The second Jackson q -Bessel function $J_\nu^{(2)}(\lambda x|q^2)$ is defined in (I.2) and satisfies the second-order q -difference equation (I.16). By comparing (I.16) with (14), we obtain

$$p(x) = \frac{1 - q\lambda^2 x^2(1-q)}{x}, \quad r(x) = \frac{q\lambda^2 x^2 - q^{1-\nu}[v]_q^2}{x^2}.$$

Thus $f(x) = \frac{x}{(-x^2\lambda^2(1-q)^2; q^2)_\infty}$ is a solution of Equation (16). Also, Equation (15) associated with the second Jackson q -Bessel function will be

$$\begin{aligned} & \int \frac{x}{(-x^2\lambda^2(1-q)^2; q^2)_\infty} (L_{\nu,q}^{(2)}h)(x) J_\nu^{(2)}(\lambda x|q^2) d_q x = \\ & \frac{x}{(-x^2\lambda^2(1-q)^2; q^2)_\infty} \left(J_\nu^{(2)}(\lambda x|q^2) D_{q^{-1}}h(x) - h(x) D_{q^{-1}}J_\nu^{(2)}(\lambda x|q^2) \right), \end{aligned} \tag{46}$$

where

$$(L_{\nu,q}^{(2)}h)(x) = \frac{1}{q} D_{q^{-1}} D_q h(x) + \frac{1 - q\lambda^2 x^2(1-q)}{x} D_q h(x) + \frac{q\lambda^2 x^2 - q^{1-\nu}[v]_q^2}{x^2} h(x). \tag{47}$$

Substituting with $h(x) = x^m$, we get

$$(L_{v,q}^{(2)}h)(x) = qx^m \left(q^m \lambda^2 + \frac{q^{-m}[m]_q^2 - q^{-v}[v]_q^2}{x^2} \right).$$

Hence, substituting into (46) yields

$$\int \frac{x^{m+1}}{(-x^2 \lambda^2 (1-q)^2; q^2)_\infty} (q^m \lambda^2 + A_{m,v} x^{-2}) J_v^{(2)}(\lambda x | q^2) d_q x = \frac{x^{m+1}}{(-x^2 \lambda^2 (1-q)^2; q^2)_\infty} \left(\frac{q^{-m}[m]_q J_v^{(2)}(\lambda x | q^2)}{x} - \frac{1}{q} D_{q^{-1}} J_v^{(2)}(\lambda x | q^2) \right), \tag{48}$$

using [18, Eq.(2.1)],

$$D_{q^{-1}} J_v^{(2)}(\lambda x | q^2) = \frac{q^{1-v}[v]_q J_v^{(2)}(\lambda x | q^2)}{x} - \lambda q^{1+v} J_{v+1}^{(2)}(\lambda x | q^2), \tag{49}$$

and by substituting into (48), we obtain

$$\int \frac{x^{m+1}}{(-x^2 \lambda^2 (1-q)^2; q^2)_\infty} (q^m \lambda^2 + A_{m,v} x^{-2}) J_v^{(2)}(\lambda x | q^2) d_q x = \frac{x^{m+1}}{(-x^2 \lambda^2 (1-q)^2; q^2)_\infty} \left(\frac{q^{-m}[m]_q - q^{-v}[v]_q}{x} J_v^{(2)}(\lambda x | q^2) + q^v \lambda J_{v+1}^{(2)}(\lambda x | q^2) \right). \tag{50}$$

By using (I.4), we get (43). Substituting with $v = m$ into (50) yields

$$\int \frac{x^{v+1}}{(-x^2 \lambda^2 (1-q)^2; q^2)_\infty} J_v^{(2)}(\lambda x | q^2) d_q x = \frac{x^{v+1}}{\lambda (-x^2 \lambda^2 (1-q)^2; q^2)_\infty} J_{v+1}^{(2)}(\lambda x | q^2), \tag{51}$$

using (I.4), we get (44). Substituting with $m = -v$, into (50) and using [9, Eq.(1.25)] (with x is replaced by $2x\lambda(1-q)$ and q by q^2)

$$q^{2v} J_{v+1}^{(2)}(\lambda x | q^2) = \frac{[2v]_q}{\lambda x} J_v^{(2)}(\lambda x | q^2) - J_{v-1}^{(2)}(\lambda x | q^2), \tag{52}$$

we get

$$\int \frac{x^{1-v}}{(-x^2 \lambda^2 (1-q)^2; q^2)_\infty} J_v^{(2)}(\lambda x | q^2) d_q x = \frac{-x^{1-v}}{\lambda (-x^2 \lambda^2 (1-q)^2; q^2)_\infty} J_{v-1}^{(2)}(\lambda x | q^2), \tag{53}$$

using (I.4), we get (45).

Example 1. For $v = 0$ and $m = 1$, Equation (43) will be

$$\int \left(1 + \lambda^2 q^2 x^2 \right) J_0^{(1)}(\lambda x | q^2) d_q x = x J_0^{(1)}(\lambda x | q^2) + q \lambda x^2 J_1^{(1)}(\lambda x | q^2).$$

Moreover, if λ is a zero of $J_0^{(1)}(x | q^2)$, then

$$\int_0^1 \left(1 + \lambda^2 q^2 x^2 \right) J_0^{(1)}(\lambda x | q^2) d_q x = q \lambda J_1^{(1)}(\lambda | q^2).$$

Theorem 9. Let v and n be a complex numbers with $\Re(v) > -1$. Let $Sin_q(\cdot)$ and $Cos_q(\cdot)$ be the functions defined in (I.8) and (I.9), respectively. Set

$$I_{n,v}(x) := \frac{q^{-n}[n-v]_q}{x} Sin_q(q^{n+\frac{1}{2}}x) + q^{-\frac{1}{2}} Cos_q(q^{n+\frac{1}{2}}x),$$

$$\tilde{I}_{n,v}(x) := \frac{q^{-n}[n-v]_q}{x} Cos_q(q^{n+\frac{1}{2}}x) - q^{-\frac{1}{2}} Sin_q(q^{n+\frac{1}{2}}x).$$

Then

$$\begin{aligned} & \int \left(x^{n-1} A_{n,v} \text{Sin}_q(q^{n+\frac{3}{2}}x) + x^n C_{n,v}(x) \text{Cos}_q(q^{n+\frac{3}{2}}x) \right) J_v^{(1)}(x|q^2) d_q x \\ &= x^{n+1} \left(I_{n,v}(x) J_v^{(1)}(x|q^2) + q^v \text{Sin}_q(q^{n+\frac{1}{2}}x) J_{v+1}^{(1)}(x|q^2) \right), \end{aligned} \tag{54}$$

and

$$\begin{aligned} & \int \left(x^{n-1} A_{n,v} \text{Cos}_q(q^{n+\frac{3}{2}}x) - x^n C_{n,v}(x) \text{Sin}_q(q^{n+\frac{3}{2}}x) \right) J_v^{(1)}(x|q^2) d_q x \\ &= x^{n+1} \left(\tilde{I}_{n,v}(x) J_v^{(1)}(x|q^2) + q^v \text{Cos}_q(q^{n+\frac{1}{2}}x) J_{v+1}^{(1)}(x|q^2) \right), \end{aligned} \tag{55}$$

where $A_{n,v}$ is defined in (34).

Proof. From Theorem 8, we get $f(x) = \frac{x}{(-x^2 \lambda^2 (1-q)^2; q^2)_\infty}$ is a solution of (16). Substitute with $h(x) = x^n \text{Sin}_q(q^{n+\frac{1}{2}}x)$ and $\lambda = 1$ into (47), we get

$$(L_{v,q}^{(2)}h)(x) = qx^{n-1} \left(x^{-1} A_{n,v} \text{Sin}_q(q^{n+\frac{3}{2}}x) + C_{n,v}(x) \text{Cos}_q(q^{n+\frac{3}{2}}x) \right).$$

Hence, substituting into Equation (46), using (49) and the identity

$$\text{Sin}_q(q^{n+\frac{1}{2}}x) = q^{n+\frac{1}{2}}(1-q)x \text{Cos}_q(q^{n+\frac{3}{2}}x) + \text{Sin}_q(q^{n+\frac{3}{2}}x),$$

yields

$$\begin{aligned} & \int \frac{1}{(-x^2(1-q)^2; q^2)_\infty} \left(x^{n-1} A_{n,v} \text{Sin}_q(q^{n+\frac{3}{2}}x) + x^n C_{n,v}(x) \text{Cos}_q(q^{n+\frac{3}{2}}x) \right) J_v^{(2)}(x|q^2) d_q x \\ &= \frac{x^{n+1}}{(-x^2(1-q)^2; q^2)_\infty} \left(I_{n,v}(x) J_v^{(2)}(x|q^2) + q^v \text{Sin}_q(q^{n+\frac{1}{2}}x) J_{v+1}^{(2)}(x|q^2) \right), \end{aligned} \tag{56}$$

using (I.4), we get (54). Similarly, we get the q -integral (55) by substituting with $h(x) = x^n \text{Cos}_q(q^{n+\frac{1}{2}}x)$ into (46) and using (I.4) and

$$(L_{v,q}^{(2)}h)(x) = qx^{n-1} \left(x^{-1} A_{n,v} \text{Cos}_q(q^{n+\frac{3}{2}}x) - C_{n,v}(x) \text{Sin}_q(q^{n+\frac{3}{2}}x) \right).$$

Corollary 4. For $\Re(v) > -1$,

$$\begin{aligned} & \int x^v \text{Cos}_q(q^{v+\frac{3}{2}}x) J_v^{(1)}(x|q^2) d_q x \\ &= \frac{x^{v+1}}{[2v+1]_q} \left(\text{Cos}_q(q^{v+\frac{1}{2}}x) J_v^{(1)}(x|q^2) + q^{\frac{1}{2}+v} \text{Sin}_q(q^{v+\frac{1}{2}}x) J_{v+1}^{(1)}(x|q^2) \right), \end{aligned} \tag{57}$$

and

$$\begin{aligned} & \int x^v \text{Sin}_q(q^{v+\frac{3}{2}}x) J_v^{(1)}(x|q^2) d_q x \\ &= \frac{x^{v+1}}{[2v+1]_q} \left(\text{Sin}_q(q^{v+\frac{1}{2}}x) J_v^{(1)}(x|q^2) - q^{\frac{1}{2}+v} \text{Cos}_q(q^{v+\frac{1}{2}}x) J_{v+1}^{(1)}(x|q^2) \right). \end{aligned} \tag{58}$$

Proof. The proof follows by setting $n = v$ in (54) and (55), respectively.

Theorem 10. Let μ and v be complex numbers. Assume that $\Re(v) > -1$ and $\Re(m+v) > 0$. If $J_v^{(2)}(\lambda x|q^2)$ is the second Jackson q -Bessel function defined in (1.2), then

$$\begin{aligned} & \int x^{m+1} \left(\frac{\lambda^2}{q^2} + \frac{q^{-m}[m]_q^2 - q^{-v}[v]_q^2}{q^{-m}x^2} \right) J_v^{(2)}(\lambda x|q^2) d_q x = \\ & x^{m+1} \left(\frac{[m]_q - q^{m-v}[v]_q}{x} J_v^{(2)}(\lambda x|q^2) + q^{m-1} \lambda J_{v+1}^{(2)}\left(\frac{\lambda x}{q} | q^2\right) \right). \end{aligned} \tag{59}$$

In particular,

$$\int x^{\nu+1} J_{\nu}^{(2)}(\lambda x|q^2) d_q x = \frac{(qx)^{\nu+1}}{\lambda} J_{\nu+1}^{(2)}\left(\frac{\lambda x}{q}|q^2\right),$$

and

$$\int x^{1-\nu} J_{\nu}^{(2)}(\lambda x|q^2) d_q x = -\frac{(qx)^{1-\nu}}{\lambda} J_{\nu-1}^{(2)}\left(\frac{\lambda x}{q}|q^2\right).$$

Theorem 11. Let ν and n be a complex numbers with $\Re(\nu) > -1$. Let $\sin_q(\cdot)$ and $\cos_q(\cdot)$ be the functions defined in (I.6) and (I.7), respectively. Set

$$P_{n,\nu}(x) := \frac{q^{-n+\nu}[n-\nu]_q}{x} \sin_q(q^{-n-\frac{3}{2}}x) + q^{-n-\frac{3}{2}} \cos_q(q^{-n-\frac{3}{2}}x),$$

$$\tilde{P}_{n,\nu}(x) := \frac{q^{-n+\nu}[n-\nu]_q}{x} \cos_q(q^{-n-\frac{3}{2}}x) - q^{-n-\frac{3}{2}} \sin_q(q^{-n-\frac{3}{2}}x).$$

Then

$$\int \left(A_{n,\nu} x^{n-1} \sin_q(q^{-n-\frac{3}{2}}x) + K_{n,\nu} x^n \cos_q(q^{-n-\frac{3}{2}}x) \right) J_{\nu}^{(2)}(x|q^2) d_q x$$

$$= x^{n+1} \left(P_{n,\nu}(x) J_{\nu}^{(2)}\left(\frac{x}{q}|q^2\right) + q^{\nu-n-1} \sin_q(q^{-n-\frac{3}{2}}x) J_{\nu+1}^{(2)}\left(\frac{x}{q}|q^2\right) \right), \tag{60}$$

and

$$\int \left(A_{n,\nu} x^{n-1} \cos_q(q^{-n-\frac{3}{2}}x) - K_{n,\nu} x^n \sin_q(q^{-n-\frac{3}{2}}x) \right) J_{\nu}^{(2)}(x|q^2) d_q x$$

$$= x^{n+1} \left(\tilde{P}_{n,\nu}(x) J_{\nu}^{(2)}\left(\frac{x}{q}|q^2\right) + q^{\nu-n-1} \cos_q(q^{-n-\frac{3}{2}}x) J_{\nu+1}^{(2)}\left(\frac{x}{q}|q^2\right) \right), \tag{61}$$

where $A_{n,\nu}$ is defined in (34).

Corollary 5. For $\Re(\nu) > -1$,

$$\int x^{\nu} \cos_q(q^{-\nu-\frac{3}{2}}x) J_{\nu}^{(2)}(x|q^2) d_q x$$

$$= \frac{x^{\nu+1}}{q^{-\nu}[2\nu+1]_q} \left(\cos_q(q^{-\nu-\frac{3}{2}}x) J_{\nu}^{(2)}\left(\frac{x}{q}|q^2\right) + q^{\nu+\frac{1}{2}} \sin_q(q^{-\nu-\frac{3}{2}}x) J_{\nu+1}^{(2)}\left(\frac{x}{q}|q^2\right) \right),$$

and

$$\int x^{\nu} \sin_q(q^{-\nu-\frac{3}{2}}x) J_{\nu}^{(2)}(x|q^2) d_q x$$

$$= \frac{x^{\nu+1}}{q^{-\nu}[2\nu+1]_q} \left(\sin_q(q^{-\nu-\frac{3}{2}}x) J_{\nu}^{(2)}\left(\frac{x}{q}|q^2\right) - q^{\nu+\frac{1}{2}} \cos_q(q^{-\nu-\frac{3}{2}}x) J_{\nu+1}^{(2)}\left(\frac{x}{q}|q^2\right) \right).$$

3.2 q -Struve functions

Theorem 12. Let $\Re(\nu) > \frac{-1}{2}$, $\lambda \in \mathbb{C}$, and $\Re(\mu + \nu) > -1$. If $H_{\nu}^{(3)}(\cdot; q^2)$ is the q -Struve function defined in (I.19), then

$$\int x^{\mu+1} (A_{\mu,\nu} x^{-2} + q^{-\nu-1} \lambda^2) H_{\nu}^{(3)}(\lambda x; q^2) d_q x = \frac{\lambda^{1+\nu} C_{\nu}(q) x^{\nu+\mu+1}}{q^{\nu+1}[\nu+\mu+1]_q}$$

$$+ x^{\mu+1} \left(\frac{q^{-\mu}[\mu]_q}{x} H_{\nu}^{(3)}(\lambda x; q^2) - q^{-1} D_{q^{-1}} H_{\nu}^{(3)}(\lambda x; q^2) \right), \tag{62}$$

or equivalently,

$$\int x^{\mu+1} \left(q^{\nu} A_{\mu,\nu} x^{-2} + \frac{\lambda^2}{q} \right) H_{\nu}^{(3)}(\lambda x; q^2) d_q x = \frac{\lambda^{1+\nu} C_{\nu}(q) [\mu - \nu]_q}{q^{-2\nu} [\nu + \mu + 1]_q [2\nu + 1]_q} x^{\nu+\mu+1} + x^{\mu+1} \left(\frac{q^{\nu-\mu} [\mu]_q - [\nu]_q}{x} H_{\nu}^{(3)}(\lambda x; q^2) + \frac{\lambda}{q} H_{\nu+1}^{(3)}(\lambda x; q^2) \right). \tag{63}$$

In particular,

$$\int x^{\nu+1} H_{\nu}^{(3)}(\lambda x; q^2) d_q x = \frac{x^{\nu+1}}{\lambda} H_{\nu+1}^{(3)}(\lambda x; q^2), \tag{64}$$

$$\int x^{1-\nu} H_{\nu}^{(3)}(\lambda x; q^2) d_q x = \frac{-q^{\nu}}{\lambda} x^{1-\nu} H_{\nu-1}^{(3)}\left(\frac{\lambda x}{q}; q^2\right) + \lambda^{\nu-1} C_{\nu}(q) x, \tag{65}$$

and

$$C_{\nu}(q) \int x^{\nu} J_{\nu}^{(3)}(\lambda x(1-q); q^2) d_q x = \frac{q^{\nu} x}{\lambda^{1+\nu}} \left(J_{\nu}^{(3)}(\lambda x(1-q); q^2) D_{q^{-1}} H_{\nu}^{(3)}(\lambda x; q^2) - H_{\nu}^{(3)}(\lambda x; q^2) D_{q^{-1}} J_{\nu}^{(3)}(\lambda x(1-q); q^2) \right), \tag{66}$$

where $A_{\mu,\nu}$ and $C_{\nu}(q)$ are defined in (34) and (37), respectively.

Proof. The q -Struve function $H_{\nu}^{(3)}(\lambda x; q^2)$ is defined in (I.19) and satisfies the q -difference equation (I.20). Thus,

$$g(x) = \frac{\lambda^{\nu+1} x^{\nu-1} (1+q)^{-\nu+1}}{q^{\nu+1} \Gamma_{q^2}(\frac{1}{2}) \Gamma_{q^2}(\nu + \frac{1}{2})} \quad \text{and} \quad f(x) = x.$$

Therefore,

$$\int f(x)h(x)g(x) d_q x = \left(\frac{\lambda}{q}\right)^{\nu+1} C_{\nu}(q) \int x^{\nu} h(x) d_q x. \tag{67}$$

For $h(x) = x^{\mu}$, Equation (67) will be

$$\int f(x)h(x)g(x) d_q x = \frac{\lambda^{\nu+1} C_{\nu}(q)}{q^{\nu+1} [\nu + \mu + 1]_q} x^{\nu+\mu+1}. \tag{68}$$

Substituting with the q -integral in (68) into Equation (22) gives the q -integral (62). The proof of (63) follows by using [19, Eq.(3.9)] (with x is replaced by $\frac{x}{q}$) to obtain

$$D_{q^{-1}} H_{\nu}^{(3)}(\lambda x; q^2) - \frac{q^{1-\nu} [\nu]_q}{x} H_{\nu}^{(3)}(\lambda x; q^2) = C_{\nu+1}(q) \lambda^{\nu+1} \left(\frac{x}{q}\right)^{\nu} - q^{-\nu} \lambda H_{\nu+1}^{(3)}(\lambda x; q^2),$$

and substituting into Equation (62). Substituting with $\nu = \mu$ yields (64). Substituting with $\mu = -\nu$, into (62) and using [19, Eq.(3.8)] (with x is replaced by $\frac{x}{q}$ and multiplying with $x^{1-\nu}$) to obtain

$$\frac{1}{q} D_{q^{-1}} H_{\nu}^{(3)}(\lambda x; q^2) + \frac{[\nu]_q}{x} H_{\nu}^{(3)}(\lambda x; q^2) = \frac{\lambda}{q} H_{\nu-1}^{(3)}\left(\frac{\lambda x}{q}; q^2\right),$$

we get (65). Let $h(x) = H_{\nu}^{(3)}(\lambda x; q^2)$, then

$$\frac{1}{q} D_{q^{-1}} D_q h(x) + \frac{1}{qx} D_{q^{-1}} h(x) + \left(q^{-\nu-1} \lambda^2 - \frac{q^{-\nu} [\nu]_q^2}{x^2} \right) h(x) = \frac{\lambda^{\nu+1} C_{\nu}(q)}{q^{\nu+1}} x^{\nu-1}. \tag{69}$$

Substituting with (69) into (13), we get (66) and completes the proof.

Theorem 13. For $\Re(v) > \frac{-1}{2}$. Let $\sin(\cdot; q)$ and $\cos(\cdot; q)$ be the functions defined in (1.10) and (1.11), respectively. Set

$$\begin{aligned} \hat{A}_{n,v} &= q^{\frac{1}{2}(3n+v)} A_{n,v}, \\ O_{n,v}(x) &:= \frac{q^{\frac{1}{2}(n+v+3)} [n]}{x} \sin(q^{\frac{-1}{2}(v+n+1)} x; q) + \cos(q^{\frac{-1}{2}(v+n+2)} x; q), \\ \tilde{O}_{n,v}(x) &:= \frac{q^{\frac{1}{2}(n+v)} [n]}{x} \cos(q^{\frac{-1}{2}(v+n+1)} x; q) - \sin(q^{\frac{-1}{2}(v+n+2)} x; q). \end{aligned}$$

Then

$$\begin{aligned} &\int \left([2n+1]_q x^n \cos(q^{\frac{-1}{2}(n+v+2)} x; q) + q^{\frac{3}{2}} x^{n-1} \hat{A}_{n,v} \sin(q^{\frac{-1}{2}(n+v+1)} x; q) \right) H_v^{(3)}(x; q^2) d_q x \\ &= x^{n+1} O_{n,v}(x) H_v^{(3)}\left(\frac{x}{q}; q^2\right) - q^{\frac{1}{2}(n+v+1)} x^n \sin(q^{\frac{-1}{2}(n+v+3)} x; q) D_{q^{-1}} H_v^{(3)}(x; q^2) \\ &+ \frac{q^{n-v} C_v(q) x^{n+v+2}}{[n+v+2]_q} {}_2\phi_2(0, q^{v+n+2}; q^3, q^{v+n+4}; q^2, q^{v+m+1} (1-q)^2 x^2), \end{aligned}$$

and

$$\begin{aligned} &\int \left(-[2n+1]_q x^n \sin(q^{\frac{-1}{2}(n+v+2)} x; q) + x^{n-1} \hat{A}_{n,v} \cos(q^{\frac{-1}{2}(n+v+1)} x; q) \right) H_v^{(3)}(x; q^2) d_q x \\ &= x^{n+1} \tilde{O}_{n,v}(x) H_v^{(3)}\left(\frac{x}{q}; q^2\right) - q^{n+\frac{v}{2}-1} x^n \cos(q^{\frac{-1}{2}(n+v+3)} x; q) D_{q^{-1}} H_v^{(3)}(x; q^2) \\ &+ \frac{q^{\frac{-1}{2}(v-3n+2)} C_v(q) x^{v+n+1}}{[v+n+1]_q} {}_2\phi_2(0, q^{v+n+1}; q^3, q^{v+n+3}; q^2, q^{-n-v} (1-q)^2 x^2), \end{aligned}$$

where $A_{\mu,v}$ and $C_v(q)$ are defined in (34) and (37), respectively.

Proof. Substituting with

$$h(x) = x^n \sin(q^{\frac{-1}{2}(n+v+1)} x; q) \quad \text{and} \quad h(x) = x^n \cos(q^{\frac{-1}{2}(n+v+1)} x; q),$$

respectively, with $\lambda = 1$ into Equation (22), we get the desired results.

Theorem 14. Let $\Re(v) > \frac{-1}{2}$, $\lambda \in \mathbb{C}$, $x \in \mathbb{C}$ and $\Re(\mu + v) > -1$. If $H_v^{(2)}(\cdot; q^2)$ is the q -Struve function defined in (1.18), then

$$\begin{aligned} &\int \frac{x^{\mu+1}}{(-x^2 \lambda^2 (1-q)^2; q^2)_\infty} (A_{\mu,v} x^{-2} + q^\mu \lambda^2) H_v^{(2)}(\lambda x | q^2) d_q x \\ &= \frac{x^{\mu+1}}{(-x^2 \lambda^2 (1-q)^2; q^2)_\infty} \left(\frac{q^{-\mu} [\mu]_q}{x} H_v^{(2)}(\lambda x | q^2) - \frac{1}{q} D_{q^{-1}} H_v^{(2)}(\lambda x | q^2) \right) \\ &+ \left(\frac{\lambda}{q} \right)^{v+1} C_v(q) \int \frac{x^{v+\mu}}{(-x^2 \lambda^2 (1-q)^2; q^2)_\infty} d_q x. \end{aligned} \tag{70}$$

In particular,

$$\begin{aligned} &\int \frac{x^{v+1}}{(-x^2 \lambda^2 (1-q)^2; q^2)_\infty} H_v^{(2)}(\lambda x | q^2) d_q x = \frac{q x^{v+1}}{\lambda (-x^2 \lambda^2 (1-q)^2; q^2)_\infty} H_{v+1}^{(2)}(\lambda x | q^2) \\ &- \frac{\lambda^{v-1}}{q^{2v+1}} C_v(q) \left(\frac{x^{2v+1}}{[2v+1]_q (-x^2 \lambda^2 (1-q)^2; q^2)_\infty} - \int \frac{x^{2v}}{(-x^2 \lambda^2 (1-q)^2; q^2)_\infty} d_q x \right), \end{aligned} \tag{71}$$

$$\begin{aligned} &\int \frac{x^{1-v}}{(-x^2 \lambda^2 (1-q)^2; q^2)_\infty} H_v^{(2)}(\lambda x | q^2) d_q x = \frac{x^{1-v}}{q \lambda (-x^2 \lambda^2 (1-q)^2; q^2)_\infty} H_{v-1}^{(2)}(\lambda x | q^2) \\ &+ \frac{1}{q} \lambda^{v-1} C_v(q) \int \frac{1}{(-x^2 \lambda^2 (1-q)^2; q^2)_\infty} d_q x, \end{aligned} \tag{72}$$

and

$$C_v(q) \int \frac{x^v}{(-x^2\lambda^2(1-q)^2; q^2)_\infty} J_v^{(2)}(\lambda x|q^2) d_q x = \frac{\lambda^{-1-v} q^v x}{(-x^2\lambda^2(1-q)^2; q^2)_\infty} \left(J_v^{(2)}(\lambda x|q^2) D_{q^{-1}} H_v^{(2)}(\lambda x|q^2) - H_v^{(2)}(\lambda x|q^2) D_{q^{-1}} J_v^{(2)}(\lambda x|q^2) \right), \tag{73}$$

where $A_{\mu,v}$ and $C_v(q)$ are defined in (34) and (37), respectively.

Proof. The q -Struve function $H_v^{(2)}(\lambda x; q^2)$ is defined in (I.18) and satisfies the q -difference equation (I.21). Thus,

$$g(x) = \frac{\lambda^{v+1} C_v(q)}{q^v} x^{v-1} \quad \text{and} \quad f(x) = \frac{x}{(-x^2\lambda^2(1-q)^2; q^2)_\infty},$$

with $h(x) = x^\mu$, we get

$$\int f(x)h(x)g(x) d_q x = \frac{\lambda^{v+1} C_v(q)}{q^v} \int \frac{x^{v+\mu}}{(-x^2\lambda^2(1-q)^2; q^2)_\infty} d_q x.$$

Substituting into Equation (24) gives the q -integral (70). Using [19, Eq.(39)] (with x is replaced by $\frac{x}{q}$) to obtain

$$D_{q^{-1}} H_v^{(2)}(\lambda x|q^2) - \frac{q^{1-v}[v]_q}{x} H_v^{(2)}(\lambda x|q^2) = \frac{\lambda^{v+1}(1+q)^{-v} x^v}{q^v \Gamma_{q^2}(\frac{1}{2}) \Gamma_{q^2}(v + \frac{3}{2})} - \lambda q^{v+2} H_{v+1}^{(2)}(\lambda x|q^2). \tag{74}$$

Equation (70) can be represented as

$$\begin{aligned} & \int \frac{x^{\mu+1}}{(-x^2\lambda^2(1-q)^2; q^2)_\infty} (A_{\mu,v} x^{-2} + q^\mu \lambda^2) H_v^{(2)}(\lambda x|q^2) d_q x \\ &= \frac{x^{\mu+1}}{(-x^2\lambda^2(1-q)^2; q^2)_\infty} \left(\frac{q^{-\mu} [\mu]_q - q^{1-v} [v]_q}{x} H_v^{(2)}(\lambda x|q^2) + q^{v+1} \lambda H_{v+1}^{(2)}(\lambda x|q^2) \right) \\ & - \left(\frac{\lambda}{q} \right)^{v+1} C_v(q) \left(\frac{x^{v+\mu+1}}{[2v+1]_q (-x^2\lambda^2(1-q)^2; q^2)_\infty} - \int \frac{x^{v+\mu}}{(-x^2\lambda^2(1-q)^2; q^2)_\infty} d_q x \right). \end{aligned} \tag{75}$$

The proof of (71) follows by substituting with $v = \mu$ into (75). Substituting with $\mu = -v$ into Equation (75), using (74), and [19](with x is replaced by $\frac{x}{q}$)

$$\frac{[v]_q}{x} H_v^{(2)}(\lambda x|q^2) + \frac{1}{q} D_{q^{-1}} H_v^{(2)}(\lambda x|q^2) = \lambda q^{-(v+1)} H_{v-1}^{(2)}(\lambda x|q^2),$$

to obtain

$$\lambda q^{v+1} x^{1-v} H_{v+1}^{(2)}(\lambda x|q^2) - \frac{q^{-v}[2v]_q}{x^v} H_v^{(2)}(\lambda x|q^2) = \frac{\lambda^{v+1} C_v(q) x}{q^{v+1} [2v+1]_q} + \lambda q^{-v-1} x^{1-v} H_{v-1}^{(2)}(\lambda x|q^2),$$

we get (72). To prove (73), let $h(x) = H_v^{(2)}(\lambda x|q^2)$. Then

$$\frac{1}{q} D_{q^{-1}} D_q h(x) + \left(\frac{1}{x} - q\lambda^2 x(1-q) \right) D_q h(x) + \left(q\lambda^2 - \frac{q^{1-v}[v]_q^2}{x^2} \right) h(x) = \frac{\lambda^{v+1} C_v(q)}{q^v} x^{v-1}. \tag{76}$$

Substituting with (76) into (15), we get (73) and completes the proof.

Remark. For $\Re(v) > -\frac{1}{2}$, $\lambda \in \mathbb{C}$, $|\lambda x(1-q)| < 1$ and $\Re(\mu + v) > -1$, Equation (70) can be represented as

$$\begin{aligned} & \int \frac{x^{\mu+1}}{(-x^2\lambda^2(1-q)^2; q^2)_\infty} (A_{\mu,v} x^{-2} + q^\mu \lambda^2) H_v^{(2)}(\lambda x|q^2) d_q x \\ &= \frac{x^{\mu+1}}{(-x^2\lambda^2(1-q)^2; q^2)_\infty} \left(\frac{q^{-\mu} [\mu]_q}{x} H_v^{(2)}(\lambda x|q^2) - \frac{1}{q} D_{q^{-1}} H_v^{(2)}(\lambda x|q^2) \right) \\ & + \frac{\lambda^{v+1} C_v(q) x^{v+\mu+1}}{q^{v+1} [v+\mu+1]_q} {}_2\phi_1(0, q^{v+\mu+1}; q^{v+\mu+3}; q^2, -x^2\lambda^2(1-q)^2). \end{aligned}$$

Theorem 15. For $\Re(v) > -\frac{1}{2}$. Let $\text{Sin}_q(\cdot)$ and $\text{Cos}_q(\cdot)$ be the functions defined in (I.8) and (I.9), respectively. Set

$$B_{n,v}(x) := \frac{q^{-n}[n]_q}{x} \text{Sin}_q(q^{n+\frac{1}{2}}x) + q^{\frac{3}{2}} \text{Cos}_q(q^{n+\frac{1}{2}}x),$$

$$\tilde{B}_{n,v}(x) := \frac{q^{-n}[n]_q}{x} \text{Cos}_q(q^{n+\frac{1}{2}}x) - q^{\frac{3}{2}} \text{Sin}_q(q^{n+\frac{1}{2}}x).$$

Then

$$\int \left(x^{n-1} A_{n,v} \text{Sin}_q(q^{n+\frac{3}{2}}x) + x^n C_{n,v}(x) \text{Cos}_q(q^{n+\frac{3}{2}}x) \right) \frac{H_v^{(2)}(x|q^2)}{(-x^2(1-q)^2; q^2)_\infty} d_q x$$

$$= \frac{x^{n+1}}{(-x^2(1-q)^2; q^2)_\infty} \left(B_{n,v}(x) H_v^{(2)}(x|q^2) - q \text{Sin}_q(q^{n+\frac{1}{2}}x) D_{q^{-1}} H_v^{(2)}(x|q^2) \right)$$

$$+ q^{1-v} C_v(q) \int \frac{x^{v+n} \text{Sin}_q(q^{n+\frac{1}{2}}x)}{(-x^2(1-q)^2; q^2)_\infty} d_q x,$$

and

$$\int \left(x^{n-1} A_{n,v} \text{Cos}_q(q^{n+\frac{3}{2}}x) - x^n C_{n,v}(x) \text{Sin}_q(q^{n+\frac{3}{2}}x) \right) \frac{H_v^{(2)}(x|q^2)}{(-x^2(1-q)^2; q^2)_\infty} d_q x$$

$$= \frac{x^{n+1}}{(-x^2(1-q)^2; q^2)_\infty} \left(\tilde{B}_{n,v}(x) H_v^{(2)}(x|q^2) - q \text{Cos}_q(q^{n+\frac{1}{2}}x) D_{q^{-1}} H_v^{(2)}(x|q^2) \right)$$

$$+ q^{1-v} C_v(q) \int \frac{x^{v+n} \text{Cos}_q(q^{n+\frac{1}{2}}x)}{(-x^2(1-q)^2; q^2)_\infty} d_q x,$$

where $A_{n,v}$, $C_{n,v}(x)$, and $C_v(q)$ are defined in (34), (35), and (37), respectively.

Proof. Substituting with $h(x) = x^n \text{Sin}_q(q^{n+\frac{1}{2}}x)$, and $h(x) = x^n \text{Cos}_q(q^{n+\frac{1}{2}}x)$, respectively, into (24) with $\lambda = 1$, we get the desired result.

Theorem 16. Let $\Re v > \frac{-1}{2}$, $\lambda \in \mathbb{C}$, and $\Re(\mu + v) > -1$. If $H_v^{(1)}(\cdot; q^2)$ is the q -Struve function defined in (I.17), then

$$\int x^{\mu+1} (-x^2 \lambda^2 (1-q)^2; q^2)_\infty \left(A_{\mu,v} x^{-2} + q^{-(\mu+2)} \lambda^2 \right) H_v^{(1)}(\lambda x | q^2) d_q x$$

$$= x^{\mu+1} \left(-\frac{\lambda^2}{q^2} (1-q)^2 x^2; q^2 \right)_\infty \left(\frac{q^{-\mu} [\mu]_q}{x} H_v^{(1)}(\lambda x | q^2) - q^{-1} D_{q^{-1}} H_v^{(1)}(\lambda x | q^2) \right)$$

$$+ \frac{\lambda^{v+1} C_v(q) x^{v+\mu+1}}{q^{v+1} [v+\mu+1]_q} {}_1\phi_1(q^{v+\mu+1}; q^{v+\mu+3}; q^2, -x^2 \lambda^2 (1-q)^2).$$

In particular,

$$\int x^{1+v} (-x^2 \lambda^2 (1-q)^2; q^2)_\infty H_v^{(1)}(\lambda x | q^2) d_q x = \frac{(qx)^{1+v}}{\lambda} \left(-\frac{\lambda^2}{q^2} (1-q)^2 x^2; q^2 \right)_\infty H_{v+1}^{(1)}\left(\frac{\lambda x}{q} | q^2\right)$$

$$+ \frac{q \lambda^{v-1} C_v(q) x^{2v+1}}{[2v+1]_q} \left({}_1\phi_1(q^{2v+1}; q^{2v+3}; q^2, -x^2 \lambda^2 (1-q)^2) - \left(-\frac{\lambda^2}{q^2} (1-q)^2 x^2; q^2 \right)_\infty \right),$$

$$\int x^{1-v} (-x^2 \lambda^2 (1-q)^2; q^2)_\infty H_v^{(1)}(\lambda x | q^2) d_q x = \frac{-(qx)^{1-v}}{\lambda} \left(-\frac{\lambda^2}{q^2} (1-q)^2 x^2; q^2 \right)_\infty H_{v-1}^{(1)}\left(\frac{\lambda x}{q} | q^2\right)$$

$$+ q^{-2v+1} \lambda^{v-1} C_v(q) x {}_1\phi_1(q; q^3; q^2, -x^2 \lambda^2 (1-q)^2),$$

and

$$C_v(q) \int x^v (-x^2 \lambda^2 (1-q)^2; q^2)_\infty J_v^{(1)}(\lambda x | q^2) d_q x =$$

$$\frac{q^v x}{\lambda^{1+v}} \left(-\frac{\lambda^2}{q^2} (1-q)^2 x^2; q^2 \right)_\infty \left(J_v^{(1)}(\lambda x | q^2) D_{q^{-1}} H_v^{(1)}(\lambda x | q^2) - H_v^{(1)}(\lambda x | q^2) D_{q^{-1}} J_v^{(1)}(\lambda x | q^2) \right),$$

where $A_{n,v}$ and $C_v(q)$ are defined in (34) and (37), respectively.

Theorem 17. For $\Re(v) > \frac{-1}{2}$. Let $\sin_q(\cdot)$ and $\cos_q(\cdot)$ be the functions defined in (1.6) and (1.7), respectively. Set

$$E_{n,v}(x) := \frac{q^{-n}[n]_q}{x} \sin_q(q^{-n-\frac{3}{2}}x) + q^{-(n+\frac{3}{2})} \cos_q(q^{-n-\frac{3}{2}}x),$$

$$\tilde{E}_{n,v}(x) := \frac{q^{-n}[n]_q}{x} \cos_q(q^{-n-\frac{3}{2}}x) - q^{-(n+\frac{3}{2})} \sin_q(q^{-n-\frac{3}{2}}x).$$

Then

$$\int(-x^2(1-q)^2; q^2)_\infty \left(A_{n,v}x^{n-1} \sin_q(q^{-n-\frac{3}{2}}x) + K_{n,v}x^n \cos_q(q^{-n-\frac{3}{2}}x) \right) H_v^{(1)}(x|q^2) d_q x$$

$$= x^{n+1} \left(-\frac{x^2}{q^2} (1-q)^2; q^2 \right)_\infty \left(E_{n,v}(x) H_v^{(1)}\left(\frac{x}{q} | q^2\right) - q^{-(n+1)} \sin_q(q^{-n-\frac{3}{2}}x) D_{q^{-1}} H_v^{(1)}(x|q^2) \right)$$

$$+ q^{-v-1} C_v(q) \int x^{v+n} (-x^2(1-q)^2; q^2)_\infty \sin_q(q^{-n-\frac{1}{2}}x) d_q x,$$

and

$$\int(-x^2(1-q)^2; q^2)_\infty \left(A_{n,v}x^{n-1} \cos_q(q^{-n-\frac{3}{2}}x) - K_{n,v}x^n \sin_q(q^{-n-\frac{3}{2}}x) \right) H_v^{(1)}(x|q^2) d_q x$$

$$= x^{n+1} \left(-\frac{x^2}{q^2} (1-q)^2; q^2 \right)_\infty \left(\tilde{E}_{n,v}(x) H_v^{(1)}\left(\frac{x}{q} | q^2\right) - q^{-(n+1)} \cos_q(q^{-n-\frac{3}{2}}x) D_{q^{-1}} H_v^{(1)}(x|q^2) \right)$$

$$+ q^{-v-1} C_v(q) \int x^{v+n} (-x^2(1-q)^2; q^2)_\infty \cos_q(q^{-n-\frac{1}{2}}x) d_q x,$$

where $A_{n,v}$, $K_{n,v}(x)$, and $C_v(q)$ are defined in (34), (36), and (37), respectively.

4 Applications to q -special functions

In this section, we apply the Lagrangian method we introduced in section 2 to the q -hypergeometric functions, the q -Laguerre and the big q -Laguerre polynomials, Stieltjes-Wigert polynomials, the discrete q -Hermite I and II polynomials, and the little and big q -Legendre polynomials.

4.1 The q -hypergeometric functions

Theorem 18. Let a, b, c be complex numbers, $c \neq 0$, $\alpha = \frac{[a]_q [b]_q}{[c]_q}$, $\beta = \frac{[a+b+1]_q}{[c]_q}$ and

$$T_\alpha(x) := \frac{\alpha}{(1 + \alpha(1 - q)x)} - \frac{[a + b + 1]_q}{q^{c+1}(1 - q^{a+b-c}x)}.$$

Then

$$\int x^{c-1}(x; q)_{a+b-c} {}_2\phi_1(q^a, q^b; q^c; q, x) d_q x = \frac{x^c}{[c]_q} \left(\frac{x}{q}; q\right)_{a+b+1-c} {}_2\phi_1(q^{a+1}, q^{b+1}; q^{c+1}; q, \frac{x}{q}), \tag{77}$$

$$\int x^c(x; q)_{a+b-c} {}_2\phi_1(q^a, q^b; q^c; q, x) d_q x = \frac{q^{xc}}{[a+1]_q [b+1]_q} \left(\frac{x}{q}; q\right)_{a+b+1-c} \times$$

$$\left(\left(1 + \frac{[a]_q [b]_q x}{[c]_q}\right) {}_2\phi_1(q^{a+1}, q^{b+1}; q^{c+1}; q, \frac{x}{q}) - {}_2\phi_1(q^a, q^b; q^c; q, x) \right), \tag{78}$$

$$\int x^c(x; q)_{a+b+1-c} (-\alpha(1 - q)x; q)_\infty T_\alpha(x) {}_2\phi_1(q^a, q^b; q^c; q, x) d_q x =$$

$$\frac{x^c}{q^c} \left(\frac{x}{q}; q\right)_{a+b+1-c} (-\alpha(1 - q)x; q)_\infty \left({}_2\phi_1(q^a, q^b; q^c; q, x) - {}_2\phi_1(q^{a+1}, q^{b+1}; q^{c+1}; q, \frac{x}{q}) \right), \tag{79}$$

and

$$\int \frac{x^c (q(\beta - \alpha)x; q)_\infty (x; q)_{a+b+1-c}}{(q^{-1}\beta x; q)_\infty} {}_2\phi_1(q^a, q^b; q^c; q, x) d_q x = \frac{q^{1-c}(1-q)}{q\alpha + \beta(1-q)} x^c \frac{(\beta - \alpha)x; q)_\infty (\frac{x}{q}; q)_{a+b+1-c}}{(q^{-1}\beta x; q)_\infty} \left({}_2\phi_1(q^a, q^b; q^c; q, x) - (1-q) \left(1 - \frac{\beta}{q}\right) {}_2\phi_1(q^{a+1}, q^{b+1}; q^{c+1}; q, \frac{x}{q}) \right). \quad (80)$$

Proof. The q -hypergeometric functions ${}_2\phi_1(q^a, q^b; q^c; q, x)$ satisfies the second-order q -difference equation (I.22). By comparing (I.22) with (7), we get

$$p(x) = \frac{(1 - q^c) - (1 - q^{a+b+1})\frac{x}{q}}{x(1-q)(q^c - q^{a+b}x)}, \quad r(x) = -\frac{(1 - q^a)(1 - q^b)}{x(1-q)^2(q^c - q^{a+b}x)}.$$

If $f(x)$ satisfies (9), then

$$f(x) = x^c (x; q)_{a+b+1-c}.$$

The proof of (77), follows by substituting with $h(x) = 1$ into Equation (13), and using

$$D_{q^{-1}} {}_2\phi_1(q^a, q^b; q^c; q, x) = \frac{(1 - q^a)(1 - q^b)}{(1 - q^c)(1 - q)} {}_2\phi_1(q^{a+1}, q^{b+1}; q^{c+1}; q, \frac{x}{q}). \quad (81)$$

Substituting with $h(x) = x$ into (13), we get

$$\int x^{c-1} (x; q)_{a+b-c} \left([c]_q - \frac{x}{q} [a+1]_q [b+1]_q \right) {}_2\phi_1(q^a, q^b; q^c; q, x) d_q x = x^c \left(\frac{x}{q}; q \right)_{a+b+1-c} \left({}_2\phi_1(q^a, q^b; q^c; q, x) - \frac{[a]_q [b]_q q^x}{[c]_q} {}_2\phi_1(q^{a+1}, q^{b+1}; q^{c+1}; q, \frac{x}{q}) \right). \quad (82)$$

Solving (77) with (82) we get (78). Equation (79) follows by taking $h(x)$ to be a solution of

$$\frac{(1 - q^c)}{x(1-q)(q^c - q^{a+b}x)} D_{q^{-1}} h(x) - \frac{(1 - q^a)(1 - q^b)}{x(1-q)^2(q^c - q^{a+b}x)} h(x) = 0,$$

I.e.

$$h(x) = (-\alpha(1-q)x; q)_\infty, \quad \alpha = \frac{[a]_q [b]_q}{[c]_q}.$$

Finally, Equation (80) follows by taking $h(x)$ to be a solution of

$$\frac{(1 - q^c) - (1 - q^{a+b+1})\frac{x}{q}}{x(1-q)(q^c - q^{a+b}x)} D_{q^{-1}} h(x) - \frac{(1 - q^a)(1 - q^b)}{x(1-q)^2(q^c - q^{a+b}x)} h(x) = 0.$$

Thus,

$$h(x) = \frac{((\beta - \alpha)x; q)_\infty}{(\beta x; q)_\infty} \quad \beta = \frac{[a+b+1]_q}{[c]_q}.$$

4.2 The big q -Laguerre polynomials

Theorem 19. Let a, b, c be complex numbers. If $p_n(x; a, b; q)$ is the big q -Laguerre polynomial of degree n defined in (I.23), then

$$\int \frac{x^m (\frac{x}{b}, \frac{x}{a}; q)_\infty}{(x; q)_\infty} \left(\frac{q[m]_q [m-1]_q}{x^2} - \frac{[m]_q ((a+b) - q^m ab)}{abx(1-q)} + \frac{[m-n]_q}{qab(1-q)} \right) p_n(x; a, b; q) d_q x = \frac{x^m (\frac{x}{bq}, \frac{x}{aq}; q)_\infty}{(x; q)_\infty} \left(\frac{q[m]_q p_n(x; a, b; q)}{x} - \frac{q^{m-n+1} [n]_q}{(1-qa)(1-qb)} p_{n-1}(x; aq, bq; q) \right). \quad (83)$$

In particular,

$$\int \frac{(\frac{x}{b}, \frac{x}{a}; q)_\infty}{(x; q)_\infty} p_n(x; a, b; q) d_q x = \frac{abq^2(1-q)(\frac{x}{bq}, \frac{x}{aq}; q)_\infty}{(1-aq)(1-bq)(x; q)_\infty} p_{n-1}(x; aq, bq; q), \tag{84}$$

and

$$\int \frac{x^n (\frac{x}{b}, \frac{x}{a}; q)_\infty}{(qx; q)_\infty} \left(\frac{[n-1]_q}{x^2} - \frac{(a+b-qab)}{abqx(1-q)(1-x)} \right) p_n(x; a, b; q) d_q x = x^n \frac{(\frac{x}{bq}, \frac{x}{aq}; q)_\infty}{(x; q)_\infty} \left(\frac{p_n(x; a, b; q)}{x} - \frac{p_{n-1}(x; aq, bq; q)}{(1-aq)(1-bq)} \right). \tag{85}$$

Proof. The big q -Laguerre polynomial of degree n is defined in (I.23) and satisfies the second order q -difference equation (I.24). By comparing (I.24) with (7), we get

$$p(x) = \frac{x - q(a + b - qab)}{abq^2(1-q)(1-x)} \quad r(x) = -\frac{q^{-n-1}[n]_q}{ab(1-q)(1-x)}.$$

Thus $f(x) = \frac{(\frac{x}{b}, \frac{x}{a}; q)_\infty}{(qx; q)_\infty}$. The proof of (83) follows by substituting with $h(x) = x^m$ into (8) and using [20, Eq.(3.11.7)] (with x is replaced by $\frac{x}{q}$)

$$D_{q^{-1}} p_n(x; a, b; q) = \frac{q^{1-n}[n]_q}{(1-aq)(1-bq)} p_{n-1}(x; aq, bq; q). \tag{86}$$

Substituting with $m = 0$, into (83) gives (84). Substituting with $m = n$, into (83) gives (85).

Remark. Equation (84) is equivalent to [20, Eq.(3.11.9)] (with n is replaced by $n - 1$)

$$D_q (w(x; aq, bq; q) p_{n-1}(x; aq, bq; q)) = \frac{(1-aq)(1-bq)}{abq^2(1-q)} w(x; a, b; q) p_n(x; a, b; q),$$

where $w(x; q) = \frac{(\frac{x}{b}, \frac{x}{a}; q)_\infty}{(x; q)_\infty}$.

Proposition 3. If n and m are non-negative integers, then

$$\int \frac{(\frac{x}{b}, \frac{x}{a}; q)_\infty}{(x; q)_\infty} p_m(x; a, b; q) p_n(x; a, b; q) d_q x = \frac{abq^2(1-q)(\frac{x}{bq}, \frac{x}{aq}; q)_\infty}{(1-aq)(1-bq)[n-m]_q (x; q)_\infty} \\ (-q^{n-m}[m]_q p_{m-1}(x; aq, bq; q) p_n(x; a, b; q) + [n]_q p_m(x; a, b; q) p_{n-1}(x; aq, bq; q)).$$

Proof. The proof follows by substituting with $h(x) = p_m(x; a, b; q)$ and $y(x) = p_n(x; a, b; q)$ into (8).

4.3 The q -Laguerre polynomials

Theorem 20. If $L_n^\alpha(x; q)$ is the q -Laguerre polynomial of degree n defined in (I.25) and $\mu_n = 1 - \frac{\ln(1+q^{-q^n})}{\ln q}$, then

$$\int \frac{x^{m+\alpha}}{(-x; q)_\infty} \left(\frac{(1-q^{m+\alpha})[m]_q}{x} + q^{m+\alpha}([n]_q - [m]_q) \right) L_n^\alpha(x; q) d_q x = \frac{x^{m+\alpha+1}}{(-x; q)_\infty} \left(\frac{(1-q^m)}{x} L_n^\alpha(x; q) + q^{\alpha+m} L_{n-1}^{\alpha+1}(x; q) \right), \tag{87}$$

$$\int \frac{x^\alpha (q^{\alpha+2}(1-q^n)x; q)_\infty}{(-qx; q)_\infty} L_n^\alpha(x; q) d_q x = \frac{x^{\alpha+1} (q^{\alpha+1}(1-q^n)x; q)_\infty}{q^{\alpha+1}(-x; q)_\infty} \left(\frac{L_{n-1}^{\alpha+1}(x; q)}{[n]_q} + (1-q)L_n^\alpha(x; q) \right), \tag{88}$$

and

$$\sum_{k=0}^{\infty} \left(\frac{q^{\alpha+1}}{1+q-q^n} \right)^k \left(\frac{q^2(1-q^{n-1})(1+a)}{1+q-q^n} + q^{-\alpha}(1-q^{\alpha+1}) \right) (-qa; q)_k L_n^\alpha(q^k a; q) \\ = q^{-\alpha} L_n^\alpha(a; q) - \frac{qa}{1-q^n} L_{n-1}^{\alpha+1}(a; q). \tag{89}$$

Proof. The q -Laguerre polynomial of degree n is defined in (1.25) and satisfies the second order q -difference equation (1.26). By comparing (1.26) with (7), we obtain

$$p(x) = \frac{1 - q^{\alpha+1}(1+x)}{q^{\alpha+1}x(1+x)(1-q)}, \quad r(x) = \frac{[n]_q}{x(1-q)(1+x)}.$$

Hence $f(x) = \frac{x^{\alpha+1}}{(-qx; q)_\infty}$ is a solution of Equation (9). The proof of (87) follows by substituting with $h(x) = x^m$ into (8), and using [20, Eq.(3.21.8)] (with x is replaced by $\frac{x}{q}$)

$$D_{q^{-1}}L_n^\alpha(x; q) = \frac{-q^{\alpha+1}}{(1-q)}L_{n-1}^{\alpha+1}(x; q). \quad (90)$$

Equation (88) follows by taking $h(x)$ as the solution of

$$\frac{1}{q^{\alpha+1}(1-q)x(1+x)}D_{q^{-1}}h(x) + \frac{[n]_q}{x(1-q)(1+x)}h(x) = 0,$$

which gives $h(x) = (q^{\alpha+1}(1-q^n)x; q)_\infty$. Taking $h(x)$ as the solution of

$$\frac{-1}{(1-q)(1+x)}D_{q^{-1}}h(x) + \frac{[n]_q}{x(1-q)(1+x)}h(x) = 0,$$

which gives $h(x) = x^{\mu_n}$, $\mu_n = 1 - \frac{\ln(1+q-q^n)}{\ln q}$. Substituting with $h(x)$ into (8), we get

$$\int \frac{x^{\alpha+\mu_n-1}}{(-qx; q)_\infty} \left(q[\mu_n - 1]_q + \frac{[\alpha + 1]_q}{q^\alpha(1+x)} \right) L_n^\alpha(x; q) d_q x = \frac{x^{\alpha+\mu_n+1}}{(-x; q)_\infty} \left(\frac{L_n^\alpha(x; q)}{q^\alpha x} + \frac{q^{\mu_n} L_{n-1}^{\alpha+1}(x; q)}{1 - q_n^\mu} \right), \quad (91)$$

Hence (89) follows by using (1).

Remark. It is worth noting that

$$\int \frac{x^\alpha}{(-x; q)_\infty} L_n^\alpha(x; q) d_q x = \frac{x^{\alpha+1}}{[n]_q(-x; q)_\infty} L_{n-1}^{\alpha+1}(x; q),$$

which is the case $m = 0$ in (87) is equivalent to [20, Eq.(3.21.10)] (with α is replaced by $\alpha + 1$ and n is replaced by $n - 1$)

$$D_q(w(x; \alpha + 1; q)L_{n-1}^{\alpha+1}(x; q)) = [n]_q w(x; \alpha; q)L_n^\alpha(x; q),$$

where $w(x; \alpha; q) = \frac{x^\alpha}{(-x; q)_\infty}$.

Proposition 4. If m and n are non-negative integers, then

$$([n]_q - [m]_q) \int \frac{x^\alpha}{(-x; q)_\infty} L_n^\alpha(x; q) L_m^\alpha(x; q) d_q x = \frac{x^{\alpha+1}}{(-x; q)_\infty} (L_m^\alpha(x; q) L_{n-1}^{\alpha+1}(x; q) - L_{m-1}^{\alpha+1}(x; q) L_n^\alpha(x; q)).$$

Proof. The proof follows by substituting with $h(x) = L_m^\alpha(x; q)$ and $y(x) = L_n^\alpha(x; q)$ into (8).

If we substitute with $h(x) = L_m^\alpha(x; q)$ and $y(x) = L_n^\alpha(x; q)$ into (20), we get

$$\int_0^\infty \frac{x^\alpha}{(-x; q)_\infty} L_n^\alpha(x; q) L_m^\alpha(x; q) dx = 0, \text{ if } m \neq n,$$

which is the Orthogonality relation, see [20, Eq.(3.21.2)].

4.4 The Stieltjes-Wigert polynomials

Theorem 21. If $S_n(x; q)$ is the Stieltjes-Wigert polynomial of degree n defined in (1.27), $c = \frac{1}{2 \ln q}$ and $a > 0$, then

$$\sum_{k=0}^{\infty} q^{\frac{k^2+k}{2}} a^k S_n(q^k a; q) = \frac{S_{n-1}(qa; q)}{(1 - q^n)}, \tag{92}$$

$$\sum_{k=0}^{\infty} q^{\frac{k^2+k}{2}} q^{mk} a^k \left(q^{2m} [n - m]_q + \frac{[m]_q}{q^k a} \right) S_n(q^k a; q) = \frac{[m]_q}{a} S_n(a; q) + \frac{q^m S_{n-1}(qa; q)}{1 - q}, \tag{93}$$

$$\sum_{k=0}^{\infty} q^{\frac{k^2+k}{2}} a^k \left(-q^n + (1 - q^n) q^{k+1} a \right) \frac{S_n(q^k a; q)}{(qa; q)_{k+1}} = (S_{n-1}(qa; q) - S_n(a; q)), \tag{94}$$

$$\sum_{k=0}^{\infty} q^{\frac{k^2+k}{2}} a^k \frac{S_n(q^k a; q)}{(-q^{n+1} a; q)_{k+1}} = S_{n-1}(qa; q) + q^n S_n(a; q), \tag{95}$$

and

$$\sum_{k=0}^{\infty} \left(\frac{q}{1 - q^n + q} \right)^k q^{\frac{k^2+k}{2}} a^k \left(\frac{q(1 - q^{n-1})}{1 - q^n + q} + \frac{q^{-k-1}}{a} \right) S_n(q^k a; q) = \frac{S_n(a; q)}{qa} + \frac{1}{1 - q^n} S_{n-1}(qa; q). \tag{96}$$

Proof. The Stieltjes-Wigert polynomial is defined in (1.27) and satisfies the second-order q -difference equation (1.28). By comparing (1.28) with (7), we get

$$p(x) = \frac{1 - qx}{qx^2(1 - q)}, \quad r(x) = \frac{[n]_q}{x^2(1 - q)}.$$

Thus $f(x) = x^{\frac{3}{2}} e^{c \ln^2 x}$, ($c = \frac{1}{2 \ln q}$) is a solution of Equation (9). Substituting with $h(x) = \frac{1 - q}{[n]_q}$ into (8), and using [20, Eq.(3.27.7)] (with x is replaced by $\frac{x}{q}$)

$$D_{q^{-1}} S_n(x; q) = \frac{-q}{1 - q} S_{n-1}(qx; q), \tag{97}$$

we get

$$\int x^{\frac{1}{2}} e^{c \ln^2 x} S_n(x; q) d_q x = \frac{x^{\frac{3}{2}} e^{c \ln^2 \frac{x}{q}}}{\sqrt{q} [n]_q} S_{n-1}(qx; q), \tag{98}$$

and (92) follows from (1). Substituting with $h(x) = x^m$ into Equation (8), and using (97) and (1) yields (93). The proof of (94) follows by taking $h(x)$ as a solution of

$$\frac{1}{qx^2(1 - q)} D_{q^{-1}} h(x) + \frac{1}{x^2(1 - q)^2} h(x) = 0.$$

I.e. $h(x) = (qx; q)_{\infty}$ and using (1). Equation (95) follows from (1) by taking $h(x)$ as a solution of

$$\frac{1}{qx^2(1 - q)} D_{q^{-1}} h(x) - \frac{q^n}{x^2(1 - q)^2} h(x) = 0,$$

i.e. $h(x) = (-q^{n+1} x; q)_{\infty}$. Equation (96) follows by substituting in (1) with the solution of

$$\frac{-1}{x(1 - q)} D_{q^{-1}} h(x) + \frac{[n]_q}{x^2(1 - q)} h(x) = 0,$$

which is $h(x) = x^{\alpha_n}$, $\alpha_n = 1 - \frac{\ln(1 + q - q^n)}{\ln q}$.

Proposition 5. Let n and m be non-negative integers. Then

$$([n]_q - [m]_q) \int x^{-\frac{1}{2}} e^{c \ln^2 x} S_m(x; q) S_n(x; q) d_q x = q^{-\frac{1}{2}} x^{\frac{3}{2}} e^{c \ln^2 \frac{x}{q}} (S_m(x; q) S_{n-1}(qx; q) - S_{m-1}(qx; q) S_n(x; q)).$$

Proof. The proof follows by substituting with $h(x) = S_m(x; q)$ and $y(x) = S_n(x; q)$ into (8).

Theorem 22. Let n and m be non-negative integers. If $S_n(x; q)$ is the Stieltjes-Wigert polynomial of degree n defined in (1.27), then

$$\int \frac{x^m}{(-x, \frac{-q}{x}; q)_\infty} \left(q^{2m} [n-m]_q + \frac{[m]_q}{x} \right) S_n(x; q) d_q x = \frac{x^{m+2}}{q(\frac{-x}{q}, \frac{-q^2}{x}; q)_\infty} \left(\frac{(1-q^m) S_n(x; q)}{x} + q^m S_{n-1}(qx; q) \right), \quad (99)$$

$$\int \frac{(q^2 x; q)_\infty}{(-x, \frac{-q}{x}; q)_\infty} (-q^{n-1} + (1+q^n)x) S_n(x; q) d_q x = \frac{(1-q)x^2 (qx; q)_\infty}{q^2 (\frac{-x}{q}, \frac{-q^2}{x}; q)_\infty} (S_{n-1}(qx; q) - S_n(x; q)), \quad (100)$$

and

$$\int \frac{(-q^{n+2}x; q)_\infty}{(-x, \frac{-q}{x}; q)_\infty} S_n(x; q) d_q x = \frac{(1-q)x^2 (-q^{n+1}x; q)_\infty}{q(\frac{-x}{q}, \frac{-q^2}{x}; q)_\infty} (S_{n-1}(qx; q) + q^n S_n(x; q)). \quad (101)$$

Proof. From (1.28), we get $f(x) = \frac{x^2}{(-x, \frac{-q}{x}; q)_\infty}$ is a solution of (9). Substituting with $h(x) = x^m$ into (8), and using (97) yields (99). The proof of (100) follows by taking $h(x)$ as a solution of

$$\frac{1}{qx^2(1-q)} D_{q^{-1}} h(x) + \frac{1}{x^2(1-q)^2} h(x) = 0,$$

which gives $h(x) = (qx; q)_\infty$. Equation (101) follows by taking $h(x)$ as a solution of

$$\frac{1}{qx^2(1-q)} D_{q^{-1}} h(x) - \frac{q^n}{x^2(1-q)^2} h(x) = 0,$$

i.e., $h(x) = (-q^{n+1}x; q)_\infty$.

Remark. The case $m = 0$ in (99) is

$$\int \frac{S_n(x; q)}{(-x, \frac{-q}{x}; q)_\infty} d_q x = \frac{x^2}{q[n]_q (\frac{-x}{q}, \frac{-q^2}{x}; q)_\infty} S_{n-1}(qx; q),$$

equivalent to [20, Eq.(3.27.9)] (with x is replaced by qx and n is replaced by $n-1$)

$$D_q (w(qx; q) S_{n-1}(qx; q)) = q^{-1} [n]_q w(x; q) S_n(x; q),$$

where $w(x; q) = \frac{1}{(-x, \frac{-q}{x}; q)_\infty}$.

Corollary 6. Let n and m be non-negative integers. Then

$$\int_0^\infty \frac{1}{(-x, \frac{-q}{x}; q)_\infty} S_m(x; q) S_n(x; q) dx = 0 \quad \text{if } m \neq n, \quad (102)$$

which is consistent with the orthogonality relation [20, Eq.(3.27.2)].

Proof. The proof follows by taking $h(x) = S_m(x; q)$, we get

$$([n]_q - [m]_q) \int \frac{1}{(-x, \frac{-q}{x}; q)_\infty} S_m(x; q) S_n(x; q) dx = \frac{x^2}{q(\frac{-x}{q}, \frac{-q^2}{x}; q)_\infty} (S_m(x; q) S_{n-1}(qx; q) - S_{m-1}(qx; q) S_n(x; q)). \quad (103)$$

Applying Theorem 3 gives (102).

4.5 The discrete q -Hermite I polynomials

Theorem 23. If $h_n(x; q)$ is the discrete q -Hermite I polynomial of degree n defined in (I.29), then

$$\int x^m (q^2 x^2; q^2)_\infty \left(\frac{[m]_q [m-1]_q}{x^2} - \frac{[m-n]_q}{1-q} \right) h_n(x; q) d_q x = x^m (x^2; q^2)_\infty \left(\frac{[m]_q h_n(x; q)}{x} - q^{m-1} [n]_q h_{n-1} \left(\frac{x}{q}; q \right) \right). \quad (104)$$

Proof. The discrete q -Hermite I polynomial of degree n is defined in (I.29) and satisfies the second-order q -difference equation (I.30). By comparing (I.30) with (7), we get

$$p(x) = -\frac{x}{1-q}, \quad r(x) = \frac{q^{1-n} [n]_q}{1-q}.$$

Then we get $f(x) = (q^2 x^2; q^2)_\infty$ is a solution of Equation (9). Substituting with $h(x) = x^m$ into Equation (8), and using [20, Eq.(3.28.7)] (with x is replaced by $\frac{x}{q}$)

$$D_{q^{-1}} h_n(x; q) = [n]_q h_{n-1} \left(\frac{x}{q}; q \right), \quad (105)$$

we get (104).

Example 2. (i) If $m = n$ in (104), then

$$\int x^{n-2} (q^2 x^2; q^2)_\infty h_n(x; q) d_q x = \frac{x^n (x^2; q^2)_\infty}{[n-1]_q} \left(\frac{h_n \left(\frac{x}{q}; q \right)}{x} - q^{n-1} h_{n-1} \left(\frac{x}{q}; q \right) \right), \quad (n \neq 1). \quad (106)$$

(ii) If we calculate the definite q -integral from -1 to 1 in (106), we obtain

$$\int_{-1}^1 x^{n-2} (q^2 x^2; q^2)_\infty h_n(x; q) d_q x = 0,$$

which is expected since $(h_n(x; q))$ is orthogonal on $[-1, 1]$.

Proposition 6. If $h_n(x; q)$ is the discrete q -Hermite I polynomial of degree n , and $m \in \mathbb{N}_0$, then

$$\begin{aligned} & (q^{-n} [n]_q - q^{-m} [m]_q) \int (q^2 x^2; q^2)_\infty h_n(x; q) h_m(x; q) d_q x \\ &= \frac{1}{q} (x^2; q^2)_\infty \left((1 - q^m) h_{m-1} \left(\frac{x}{q}; q \right) h_n(x; q) - (1 - q^n) h_{n-1} \left(\frac{x}{q}; q \right) h_m(x; q) \right). \end{aligned}$$

Proof. The proof follows by substituting with $h(x) = h_m(x; q)$ and $y(x) = h_n(x; q)$ into (8).

4.6 The discrete q -Hermite II polynomials

Theorem 24. If $\tilde{h}_n(x; q)$ is the discrete q -Hermite II polynomial of degree n defined in (I.31), then

$$\int \frac{\tilde{h}_n(x; q)}{(-x^2; q^2)_\infty} d_q x = \frac{-q^{1-n} (1-q) \tilde{h}_{n-1}(x; q)}{(-x^2; q^2)_\infty}, \quad (107)$$

and

$$\int \frac{x^m}{(-x^2; q^2)_\infty} \left(\frac{[m]_q [m-1]_q}{x^2} + \frac{q^{2m-1} [n-m]_q}{1-q} \right) \tilde{h}_n(x; q) d_q x = \frac{x^m}{(-x^2; q^2)_\infty} \left(\frac{[m]_q \tilde{h}_n(x; q)}{x} - q^{m-n} [n]_q \tilde{h}_{n-1}(x; q) \right). \quad (108)$$

Proof. The discrete q -Hermite II polynomial of degree n is defined in (I.31) and satisfies the second-order q -difference equation (I.32). By comparing (I.32) with (7), we get

$$p(x) = -\frac{x}{1-q}, \quad r(x) = \frac{[n]_q}{1-q}.$$

Then, $f(x) = \frac{1}{(-x^2; q^2)_\infty}$ is a solution of Equation (16). Substituting with $h(x) = \frac{(1-q)}{[n]_q}$ into (15), and using [20, Eq.(3.29.7)] (with x is replaced by $\frac{x}{q}$)

$$D_{q^{-1}} \tilde{h}_n(x; q) = q^{1-n} [n]_q \tilde{h}_{n-1}(x; q), \tag{109}$$

we get (107). Finally, substituting with $h(x) = x^m$ into (15), and using (109) yeilds (108).

Remark. It is worth noting that (107) is equivalent to

$$D_q \left(w(x; q) \tilde{h}_{n-1}(x; q) \right) = \frac{q^{n-1}}{1-q} w(x; q) \tilde{h}_n(x; q),$$

where $w(x; q) = \frac{1}{(-x^2; q^2)_\infty}$, see [20, Eq.(3.29.9)]. Moreover, for any $c > 0$,

$$\int_{-c}^c \frac{\tilde{h}_n(x; q)}{(-x^2; q^2)_\infty} d_q x = \begin{cases} 0, & \text{if } n \text{ is odd;} \\ \frac{-2q^{1-n}(1-q) \tilde{h}_{n-1}(c; q)}{(-c^2; q^2)_\infty}, & \text{if } n \text{ is even.} \end{cases}$$

Proposition 7. If $\tilde{h}_n(x; q)$ is the discrete q -Hermite II polynomial of degree n , and $m \in \mathbb{N}_0$, then

$$\begin{aligned} & ([n]_q - [m]_q) \int \frac{1}{(-x^2; q^2)_\infty} \tilde{h}_n(x; q) \tilde{h}_m(x; q) d_q x \\ &= \frac{q}{(-x^2; q^2)_\infty} \left(q^{-m} (1 - q^m) \tilde{h}_{m-1}(x; q) \tilde{h}_n(x; q) - q^{-n} (1 - q^n) \tilde{h}_{n-1}(x; q) \tilde{h}_m(x; q) \right). \end{aligned}$$

Proof. The proof follows by substituting with $\tilde{h}_m(x; q)$ and $y(x) = \tilde{h}_n(x; q)$ into (15).

Proposition 8. For $n \in \mathbb{N}$,

$$\int p_n(x|q) d_q x = \frac{x}{q} (1-x) {}_2\phi_1(q^{-n+1}, q^{n+2}; q^2; q, x), \tag{110}$$

$$\int p_n(x; c; q) d_q x = \frac{q^{n-1}(q-x)(cq-x)}{[n]_q [n+1]_q (1-q)} {}_3\phi_2(q^{-n}, q^{n+1}, x; q; cq, q, q). \tag{111}$$

Proof. By comparing (I.34) with (7), we get

$$p(x) = \frac{qx + x - 1}{qx(qx - 1)}, \quad r(x) = \frac{[n]_q [n + 1]_q}{q^n x(1 - qx)}.$$

Then $f(x) = x(1 - qx)$ is a solution of Equation (9). From Equation (17), we get

$$\frac{1}{q} D_{q^{-1}} D_q h(x) + \frac{qx + x - 1}{qx(qx - 1)} D_{q^{-1}} h(x) + \frac{[n]_q [n + 1]_q}{q^n x(1 - qx)} h(x) = \frac{1}{x(1 - qx)}.$$

Then $h(x) = \frac{q^n}{[n]_q [n + 1]_q}$. From

$$D_{q^{-1}} p_n(x|q) = -q^{-n} [n]_q [n + 1]_q {}_2\phi_1(q^{1-n}, q^{n+2}; q^2; q, x). \tag{112}$$

we obtain (110). Now, we prove (111). Comparing (I.36) with (7), we get

$$p(x) = \frac{x(1+q) - q(c+1)}{q^2(x-1)(x-c)}, \quad r(x) = -\frac{[n]_q[n+1]_q}{q^{1+n}(x-1)(x-c)}.$$

Then $f(x) = (1-x)(1-\frac{x}{c})$ is a solution of (9). From (17), we obtain

$$\frac{1}{q}D_{q^{-1}}D_q h(x) + \frac{x(1+q) - q(c+1)}{q^2(x-1)(x-c)}D_{q^{-1}}h(x) - \frac{[n]_q[n+1]_q}{q^{1+n}(x-1)(x-c)}h(x) = \frac{1}{(1-x)(1-\frac{x}{c})}.$$

Hence, $h(x) = \frac{cq^{n+1}}{[n]_q[n+1]_q}$. Thus, (111) follows from the q -difference equation

$$D_{q^{-1}}p_n(x; c; q) = \frac{-1}{1-q} {}_3\phi_2(q^{-n}, q^{n+1}, x; q; cq, q, q).$$

Appendix

Jackson's three q -analogs of the Bessel functions, [9, 12], are defined by

$$J_v^{(1)}(z; q) = \frac{(q^{v+1}; q)_\infty}{(q; q)_\infty} \sum_{n=0}^{\infty} \frac{(-1)^n}{(q, q^{v+1}; q)_n} (z/2)^{2n+v}, \quad |z| < 2, \tag{I.1}$$

$$J_v^{(2)}(z; q) = \frac{(q^{v+1}; q)_\infty}{(q; q)_\infty} \sum_{n=0}^{\infty} \frac{(-1)^n q^{n(n+v)}}{(q, q^{v+1}; q)_n} (z/2)^{2n+v}, \quad z \in \mathbb{C}, \tag{I.2}$$

$$J_v^{(3)}(z; q) = \frac{(q^{v+1}; q)_\infty}{(q; q)_\infty} \sum_{n=0}^{\infty} \frac{(-1)^n q^{\frac{n(n+1)}{2}}}{(q, q^{v+1}; q)_n} z^{2n+v}, \quad z \in \mathbb{C}. \tag{I.3}$$

Hahn introduced the identity, See [21],

$$J_v^{(2)}(z; q) = (-z^2/4; q)_\infty J_v^{(1)}(z; q), \quad |z| < 2, \quad v > -1. \tag{I.4}$$

We use the simpler notation

$$J_v^{(2)}(\lambda x|q^2) := J_v^{(2)}(2\lambda x(1-q); q^2). \tag{I.5}$$

There are three known q -analogs of the trigonometric functions, $\{\sin_q z, \cos_q z\}$, $\{\text{Sin}_q z, \text{Cos}_q z\}$ and $\{\sin(z; q), \cos(z; q)\}$. Each set of q -analogs is related to one of the three q -analogs of Bessel functions.

The functions $\sin_q z$ and $\cos_q z$, see [19], are defined for $|z| < \frac{1}{1-q}$ by

$$\sin_q z = \frac{(q^2; q^2)_\infty}{(q; q^2)_\infty} (z)^{1/2} J_{1/2}^{(1)}(2z; q^2) = \sum_{n=0}^{\infty} \frac{(-1)^n}{[2n+1]_q!} z^{2n+1}, \tag{I.6}$$

$$\cos_q z = \frac{(q^2; q^2)_\infty}{(q; q^2)_\infty} (z)^{1/2} J_{-1/2}^{(1)}(2z; q^2) = \sum_{n=0}^{\infty} \frac{(-1)^n}{[2n]_q!} z^{2n}. \tag{I.7}$$

The functions $\text{Sin}_q z$ and $\text{Cos}_q z$, see [19], are defined for $z \in \mathbb{C}$ by

$$\text{Sin}_q z = \frac{(q^2; q^2)_\infty}{(q; q^2)_\infty} (z)^{1/2} J_{1/2}^{(2)}(2z; q^2) = \sum_{n=0}^{\infty} \frac{(-1)^n q^{2n^2+n}}{[2n+1]_q!} z^{2n+1}, \tag{I.8}$$

$$\text{Cos}_q z = \frac{(q^2; q^2)_\infty}{(q; q^2)_\infty} (z)^{1/2} J_{-1/2}^{(2)}(2z; q^2) = \sum_{n=0}^{\infty} \frac{(-1)^n q^{2n^2-n}}{[2n]_q!} z^{2n}. \quad (\text{I.9})$$

The functions $\sin(z; q)$ and $\cos(z; q)$, see [19], are defined for $z \in \mathbb{C}$ by

$$\sin(z; q) = \Gamma_q(1/2)(z(1-q))^{1/2} J_{1/2}^{(3)}(z(1-q); q^2) = \sum_{n=0}^{\infty} \frac{(-1)^n q^{n^2+n}}{\Gamma_q(2n+2)} z^{2n+1}, \quad (\text{I.10})$$

$$\cos(z; q) = \Gamma_q(1/2)(zq^{-1/2}(1-q))^{1/2} J_{-1/2}^{(3)}(z(1-q)/\sqrt{q}; q^2) = \sum_{n=0}^{\infty} \frac{(-1)^n q^{n^2}}{\Gamma_q(2n+1)} z^{2n}. \quad (\text{I.11})$$

The q -trigonometric functions satisfy the q -difference equations

$$D_q \sin_q z = \cos_q(z), \quad D_q \cos_q z = -\sin_q(z). \quad (\text{I.12})$$

$$D_q \text{Sin}_q z = \text{Cos}_q(qz), \quad D_q \text{Cos}_q z = -\text{Sin}_q(qz). \quad (\text{I.13})$$

$$D_q \sin(z; q) = \cos(q^{1/2}z; q), \quad D_q \cos(z; q) = -q^{1/2} \sin(q^{1/2}z; q). \quad (\text{I.14})$$

The third Jackson q -Bessel function $J_\nu^{(3)}(x; q^2)$ satisfies the second-order q -difference equation [15]

$$\frac{1}{q} D_{q^{-1}} D_q y(x) + \frac{1}{qx} D_{q^{-1}} y(x) + \frac{q^{-\nu}}{(1-q)^2} \left(1 - \frac{(1-q^\nu)^2}{x^2}\right) y(x) = 0. \quad (\text{I.15})$$

The second Jackson q -Bessel function $J_\nu^{(2)}(\lambda x | q^2)$ satisfies the second-order q -difference equation [18]

$$\frac{1}{q} D_{q^{-1}} D_q y(x) + \frac{1 - q\lambda^2 x^2 (1-q)}{x} D_q y(x) + \frac{q\lambda^2 x^2 - q^{1-\nu} [v]_q^2}{x^2} y(x) = 0. \quad (\text{I.16})$$

Oraby and Mansour [19] introduced three q -analogs of the Bessel-Struve functions, $H_\nu^{(k)}(z; q^2)$, ($k = 1, 2, 3$), they are defined by

$$H_\nu^{(1)}(x | q^2) = \sum_{k=0}^{\infty} \frac{(-1)^k}{\Gamma_{q^2}(k + \frac{3}{2}) \Gamma_{q^2}(k + \nu + \frac{3}{2})} \left(\frac{x}{1+q}\right)^{2k+\nu+1}, \quad |x| < \frac{1}{1-q}, \quad (\text{I.17})$$

$$H_\nu^{(2)}(x | q^2) = \sum_{k=0}^{\infty} \frac{(-1)^k q^{2k^2+2k\nu+2k}}{\Gamma_{q^2}(k + \frac{3}{2}) \Gamma_{q^2}(k + \nu + \frac{3}{2})} \left(\frac{x}{1+q}\right)^{2k+\nu+1}, \quad (\text{I.18})$$

and

$$H_\nu^{(3)}(x; q^2) = \sum_{k=0}^{\infty} \frac{(-1)^k q^{k^2+k}}{\Gamma_{q^2}(k + \frac{3}{2}) \Gamma_{q^2}(k + \nu + \frac{3}{2})} \left(\frac{x}{1+q}\right)^{2k+\nu+1}, \quad x \in \mathbb{C}, \quad (\text{I.19})$$

where $\Re(\nu) > -\frac{1}{2}$. The q -Struve function $H_\nu^{(3)}(\lambda x; q^2)$ associated with the third Jackson q -Bessel Equation satisfies the q -difference equation, see [19, Eq.(21)]

$$\frac{1}{q} D_{q^{-1}} D_q y(x) + \frac{1}{qx} D_{q^{-1}} y(x) + \left(q^{-\nu-1} \lambda^2 - q^{-\nu} [v]_q^2 x^{-2}\right) y(x) = \frac{\lambda^{\nu+1} x^{\nu-1} (1+q)^{-\nu+1}}{q^{\nu+1} \Gamma_{q^2}(\frac{1}{2}) \Gamma_{q^2}(\nu + \frac{1}{2})}. \quad (\text{I.20})$$

The q -Struve function $H_\nu^{(2)}(\lambda x | q^2)$ associated with the second Jackson q -Bessel Equation (I.16) satisfies the q -difference equation [19, Eq.(40)]

$$\frac{1}{q} D_{q^{-1}} D_q y(x) + \left(\frac{1}{x} - q\lambda^2 x(1-q)\right) D_q y(x) + \left(q\lambda^2 - \frac{q^{1-\nu} [v]_q^2}{x^2}\right) y(x) = \frac{\lambda^{\nu+1} C_\nu(q)}{q^\nu} x^{\nu-1}. \quad (\text{I.21})$$

The q -hypergeometric functions ${}_2\phi_1(q^a, q^b; q^c; q, x)$ satisfies the second-order q -difference equation [9]

$$\frac{1}{q}D_{q^{-1}}D_q y(x) + \frac{[c]_q - [a+b+1]_q x}{x(q^c - q^{a+bx})}D_{q^{-1}}y(x) - \frac{[a]_q [b]_q}{x(q^c - q^{a+bx})}y(x) = 0. \tag{I.22}$$

The big q -Laguerre polynomial

$$p_n(x; a, b; q) = {}_3\phi_2\left(\begin{matrix} q^{-n}, 0, x \\ aq, bq \end{matrix} \mid q; q\right) \tag{I.23}$$

satisfies the second-order q -difference equation, see [20, Eq.(3.11.5)],

$$\frac{1}{q}D_{q^{-1}}D_q y(x) + \frac{x - q(a+b-qab)}{abq^2(1-q)(1-x)}D_{q^{-1}}y(x) - \frac{q^{-n-1}[n]_q}{ab(1-q)(1-x)}y(x) = 0. \tag{I.24}$$

The q -Laguerre polynomial

$$L_n^\alpha(x; q) = \frac{1}{(q; q)_n} {}_2\phi_1\left(\begin{matrix} q^{-n}, -x \\ 0 \end{matrix} \mid q; q^{n+\alpha+1}\right), \quad \alpha > -1 \tag{I.25}$$

satisfies the second-order q -difference equation, see [20, Eq.(3.21.6)],

$$\frac{1}{q}D_{q^{-1}}D_q y(x) + \frac{1 - q^{\alpha+1}(1+x)}{q^{\alpha+1}x(1+x)(1-q)}D_{q^{-1}}y(x) + \frac{[n]_q}{x(1-q)(1+x)}y(x) = 0. \tag{I.26}$$

The Stieltjes and Hamburger moment problem associated with the Stieltjes-Wigert polynomials is indeterminate, and the polynomials are orthogonal to many different weight functions. For example, they are orthogonal to the weight function

$$w(x) = \frac{-c}{\sqrt{\pi}} e^{c \ln^2 x} \quad x > 0 \quad \text{and} \quad w(x) = \frac{x^2}{(-x, \frac{-q}{x}; q)_\infty},$$

see [20, 22]. The Stieltjes-Wigert polynomials

$$S_n(x; q) = \frac{1}{(q; q)_n} {}_1\phi_1\left(\begin{matrix} q^{-n} \\ 0 \end{matrix} \mid q; -q^{n+1}x\right) \tag{I.27}$$

satisfies the second-order q -difference equation, see [20, Eq.(3.27.5)],

$$\frac{1}{q}D_{q^{-1}}D_q y(x) + \frac{1 - qx}{qx^2(1-q)}D_{q^{-1}}y(x) + \frac{[n]_q}{x^2(1-q)}y(x) = 0. \tag{I.28}$$

The discrete q -Hermite I polynomials is defined by

$$h_n(x; q) = q^{\binom{n}{2}} {}_2\phi_1\left(\begin{matrix} q^{-n}, x^{-1} \\ 0 \end{matrix} \mid q; -qx\right), n \in \mathbb{N}_0 \tag{I.29}$$

and satisfies the second-order q -difference equation, see [20, Eq.(3.28.5)],

$$\frac{1}{q}D_{q^{-1}}D_q y(x) - \frac{x}{1-q}D_{q^{-1}}y(x) + \frac{q^{1-n}[n]_q}{1-q}y(x) = 0. \tag{I.30}$$

The discrete q -Hermite II polynomials is defined by

$$\tilde{h}_n(x; q) = x^n {}_2\phi_1\left(\begin{matrix} q^{-n}, q^{-n+1} \\ 0 \end{matrix} \mid q^2; \frac{-q^2}{x^2}\right) \tag{I.31}$$

and satisfies the second-order q -difference equation, see [20, Eq.(3.29.5)],

$$\frac{1}{q}D_{q^{-1}}D_q y(x) - \frac{x}{1-q}D_q y(x) + \frac{[n]_q}{1-q}y(x) = 0. \tag{I.32}$$

The little q -Legendre polynomials

$$p_n(x|q) = {}_2\phi_1 \left(\begin{matrix} q^{-n}, q^{n+1} \\ q \end{matrix} \middle| q; qx \right) \quad (\text{I.33})$$

satisfies the second-order q -difference equation, see [20, Eq.(3.12.16)],

$$\frac{1}{q} D_{q^{-1}} D_q y(x) + \frac{qx+x-1}{qx(qx-1)} D_{q^{-1}} y(x) + \frac{[n]_q [n+1]_q}{q^n x(1-qx)} y(x) = 0. \quad (\text{I.34})$$

The big q -Legendre polynomials

$$p_n(x; c; q) = {}_3\phi_2 \left(\begin{matrix} q^{-n}, q^{n+1}, x \\ q, cq \end{matrix} \middle| q; q \right) \quad (\text{I.35})$$

satisfies the second-order q -difference equation, see [20, Eq.(3.5.17)],

$$\frac{1}{q} D_{q^{-1}} D_q y(x) + \frac{x(1+q) - q(c+1)}{q^2(x-1)(x-c)} D_{q^{-1}} y(x) - \frac{[n]_q [n+1]_q}{q^{1+n}(x-1)(x-c)} y(x) = 0. \quad (\text{I.36})$$

5 Conclusion

This work provides a method to obtain indefinite q -integrals for some q -special functions satisfying homogenous and nonhomogenous second-order q -difference equations. The results give indefinite q -integrals, which involve an arbitrary function and yield an infinite number of identities for any q -special function that obeys such a q -difference equation. The method in this paper is a generalization of the method introduced by Conway in [1, 2].

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