

Article

Continuous Stieltjes-Wigert Limiting Behaviour of a Family of Confluent *q***-Chu-Vandermonde Distributions**

Andreas Kyriakoussis and Malvina Vamvakari *

Department of Informatics and Telematics, Harokopio University, 70 El. Venizelou str., Athens 17671, Greece; E-Mail:akyriak@hua.gr

* Author to whom correspondence should be addressed; E-Mail: mvamv@hua.gr; Tel.: +30-210-9549400; Fax: +30-210-9549401.

Received: 11 November 2013; in revised form: 17 March 2014 / Accepted: 4 April 2014 / Published: 10 April 2014

Abstract: From Kemp [1], we have a family of confluent q-Chu- Vandermonde distributions, consisted by three members I, II and III, interpreted as a family of q-steady-state distributions from Markov chains. In this article, we provide the moments of the distributions of this family and we establish a continuous limiting behavior for the members I and II, in the sense of pointwise convergence, by applying a q-analogue of the usual Stirling asymptotic formula for the factorial number of order n. Specifically, we initially give the q-factorial moments and the usual moments for the family of confluent q-Chu- Vandermonde distributions I and II converge to a continuous Stieltjes-Wigert distribution. For the member III we give a continuous analogue. Moreover, as applications of this study we present a modified q-Bessel distribution, a generalized q-negative Binomial distribution and a generalized over/underdispersed (O/U) distribution. Note that in this article we prove the convergence of a family of discrete distributions to a continuous distribution which is not of a Gaussian type.

Keywords: stirling asymptotic formula; q-factorial number of order n; confluent q-Chu-Vandermonde distributions; q-factorial moments; modified q-Bessel distribution; generalized q-negative Binomial distribution; Over/Underdispersed (O/U) distribution; pointwise convergence; continuous Stieltjes-Wigert distribution

1. Introduction and Preliminaries

From Kemp [1], we have that the confluent q-Chu-Vandermonde hypergeometric sum,

$${}_{1}\phi_{1}(b;c;q,c/b) = \sum_{n=0}^{\infty} \frac{(b;q)_{n}}{(c;q)_{n}(q;q)_{n}} (-c/b)^{n} q^{\binom{n}{2}} = \frac{(c/b;q)_{\infty}}{(c;q)_{\infty}}$$
(1)

where 0 < q < 1 and $(a;q)_x = \prod_{j=1}^x (1 - aq^{j-1}), x = 0, 1, 2, \ldots$, gives rise to a family of *q*-Chu-Vandermonde distributions for suitable values of *c* and *b*, interpreted as a family *q*-steady-state distributions from Markov chains, with probability generating function (p.g.f.)

$$G(z) = \frac{{}_{1}\phi_{1}(b;c;q,c/bz)}{{}_{1}\phi_{1}(b;c;q,c/b)}, z \in \mathcal{R}$$
⁽²⁾

and with probability function (p.f.)

$$p(x) = P[X = x] = f_X(x) = \frac{\frac{(b;q)_x}{(c;q)_x(q;q)_x} q^{\binom{x}{2}} (-c/b)^x}{\frac{(c/b;q)_\infty}{(c;q)_\infty}}, \ x = 0, 1, \dots$$
(3)

Note that Equation (1) is a generalization of the q-binomial theorem and gives rise to two q-confluent distributions with infinite support and one with finite support.

The members of the above family of *q*-Chu-Vandermonde hypergeometric series discrete distributions are listed in Table 1.

Confluent q-Chu-Vandermonde Distributions	Symbol of $G(z)$	Symbol of $p(x)$	Parameters b and c	Support
q-CCV-I	$G_{qCCVI}(z)$	$p_{qCCVI}(x)$	$b = -h, \ h > 0, \ 0 < c < 1$	$x = 0, 1, 2, \dots$
q-CCV-II	$G_{qCCVII}(z)$	$p_{qCCVII}(x)$	$0 < b < 1, \ c = -\eta, \ \eta > 0$	$x = 0, 1, 2, \ldots$
q-CCV-III	$G_{qCCVIII}(z)$	$p_{qCCVIII}(x)$	$b = q^{-n}, n = 0, 1, \dots, 0 < c < 1$	$x = 0, 1, \ldots, n$

 Table 1. Confluent q-Chu-Vandermonde Distributions.

The distributions of the above table have finite mean and variance when $n \to \infty$ and we cannot conclude the asymptotic normality in the sense of the DeMoivre-Laplace classical limit theorem, as in the case of ordinary hypergeometric series discrete distributions. Also, we cannot apply asymptotic methods –central or/and local limit theorems– as in Bender [2], Canfield [3], Flajolet and Soria [4], Odlyzko [5] *et al.*

Thus an important question is arisen about the asymptotic behaviour for $n \to \infty$ of this family of q-Chu-Vandermonde hypergeometric series discrete distributions.

Recently, the authors investigated the asymptotic behaviour of another member of q-hypergeometric series discrete distributions, having also finite mean and variance, that of a q-Binomial one [6]. Specifically it has been established a pointwise convergence to a continuous Stieltjes-Wigert distribution.

In this article, we provide a continuous limiting behaviour of the above family of confluent q- Chu- Vandermonde discrete distributions, for 0 < q < 1, in the sense of pointwise convergence.

Specifically, we initially give the q-factorial moments and the usual moments of this family and then we designate as a main theorem the conditions under which the confluent q-Chu-Vandermonde distributions I and II converge to a continuous Stieltjes-Wigert distribution. For the member III we give a continuous analogue. Moreover, as applications of this study we present a modified q-Bessel distribution, a generalized q-negative Binomial distribution and a generalized over / underdispersed (O/U) distribution. Note that, the main contribution of this article is that a family of discrete distributions converges to a continuous distribution which is not of a Gaussian type.

To establish the proof of our main theorem we apply a q-analogue of the well known Stirling asymptotic formula for the n factorial (n!) established by Kyriakoussis and Vamvakari [6]. The authors have derived an asymptotic expansion for $n \to \infty$ of the q-factorial number of order n,

$$[n]_q! = [1]_q[2]_q \dots [n]_q = \prod_{k=1}^n \frac{1-q^k}{(1-q)^n} = \frac{(q;q)_n}{(1-q)^n}$$
(4)

where 0 < q < 1 and $[t]_q = \frac{1-q^t}{1-q}$, the q-number t. Analytically we have

$$[n]_{q}! = \frac{(2\pi(1-q))^{1/2}}{(q\log q^{-1})^{1/2}} \frac{q^{\binom{n}{2}}q^{-n/2}[n]_{1/q}^{n+1/2}}{\prod_{j=1}^{\infty}(1+q(q^{-n}-1)q^{j-1})} \left(1+O(n^{-1})\right)$$
(5)

For answering the main question of this study we apply our above asymptotic formula for the q-factorial number of order n to provide pointwise convergence of the family of confluent q-Chu-Vandermonde distributions to a continuous Stieltjes-Wigert distribution with probability density function

$$v_q^{SW}(x) = \frac{q^{1/8}}{\sqrt{2\pi \log q^{-1} x}} e^{\frac{(\log x)^2}{2\log q}}, \ x > 0$$
(6)

with mean value $\mu^{SW}=q^{-1}$ and standard deviation $\sigma^{SW}=q^{-3/2}(1-q)^{1/2}$

Remark 1. We note that the corresponding to the probability measure Equation (3) orthogonal polynomials are the *q*-Meixner ones (see [7]). Also, we have that the *q*-Meixner orthogonal polynomials converge to the Stieltjes-Wigert ones, both members of the *q*-Askey scheme (see [7,8]). But, from the convergence of the orthogonal polynomials one cannot conclude the convergence of the corresponding probability measures (see [9,10]). So, in this paper the method of pointwise convergence is followed.

2. On Factorial Moments of the Confluent q-Chu-Vandermonde Distributions

In this section, we first transfer from the random variable X of the family of confluent q-Chu-Vandermonde distributions Equation (3) to the equal-distributed deformed random variable $Y = [X]_{1/q}$, and we then compute the mean value and variance of the random variable Y, say μ_q and σ_q^2 respectively. We also derive all the descending factorial k-th order moments of the random variable X through the computation of all the r-th orders factorials of the random variable Y, named q-factorial moments of the r.v. X.

Proposition 1. The q-mean and q-variance of the family of confluent q-Chu-Vandermonde distributions are given respectively by

$$\mu_q = -\frac{c}{b}\frac{1-b}{1-q}$$
 and $\sigma_q^2 = \left(-\frac{c}{b}\right)^2 \frac{1-b}{q(1-q)} - \frac{c}{b}\frac{1-b}{1-q}$

Proof. The q-mean of the family of confluent q-Chu-Vandermonde distributions is given by

$$\mu_q = E(Y) = E([X]_{1/q}) = \sum_{x=0}^n [x]_{1/q} f_X(x) = \frac{(c;q)_\infty}{(c/b;q)_\infty} \sum_{x=0}^\infty [x]_{1/q} \frac{(b;q)_x}{(c;q)_x(q;q)_x} q^{\binom{x}{2}} \left(-\frac{c}{b}\right)^x \tag{7}$$

and since

$$[x]_{1/q} = q^{-x+1}[x]_q, \quad q^{-x+1}q^{\binom{x}{2}} = q^{\binom{x-1}{2}}, \quad \frac{[x]_q}{(q;q)_x} = \frac{1}{(1-q)(q;q)_{x-1}}$$

and

$$(b;q)_x = (1-b)(bq;q)_{x-1}, \ (c;q)_x = (1-c)(cq;q)_{x-1}$$

it is written as

$$\mu_q = -\frac{c}{b} \frac{1-b}{(1-c)(1-q)} \frac{(c;q)_{\infty}}{(c/b;q)_{\infty}} \sum_{x=1}^{\infty} \frac{(bq;q)_{x-1}}{(cq;q)_{x-1}(q;q)_{x-1}} q^{\binom{x-1}{2}} \left(-\frac{c}{b}\right)^{x-1}$$
(8)

Using the confluent q-Chu-Vandermonde hypergeometric sum Equation (1) we obtain the formula of the q-mean in Equation (7).

For the evaluation of the q-variance we need to find the second order moment of the r.v. $Y = [X]_{1/q}$ which is given by

$$E[Y^2] = E[[X]_{1/q}^2] = \sum_{x=0}^{\infty} [x]_{1/q}^2 f_X(x) = \frac{(c;q)_\infty}{(c/b;q)_\infty} \sum_{x=0}^{\infty} [x]_{1/q}^2 \frac{(b;q)_x}{(c;q)_x(q;q)_x} q^{\binom{x}{2}} \left(-\frac{c}{b}\right)^x \tag{9}$$

Since

$$[x]_q = [x-1]_q + q^{x-1}, \ q^{-2x+2}q^{\binom{x}{2}} = q^{-1}q^{\binom{x-2}{2}}$$

and

$$(b;q)_x = (1-b)(1-bq)(bq^2;q)_{x-2}, \ (c;q)_x = (1-c)(1-cq)(cq^2;q)_{x-2}$$

Equation (9) becomes

$$E[Y^{2}] = \left(-\frac{c}{b}\right)^{2} \frac{(1-b)(1-bq)}{q(1-q)^{2}(1-c)(1-cq)} \frac{(c;q)_{\infty}}{(c/b;q)_{\infty}} \sum_{x=2}^{\infty} \frac{(bq^{2};q)_{x-2}}{(cq^{2};q)_{x-2}(q;q)_{x-2}} q^{\binom{x-2}{2}} \left(-\frac{c}{b}\right)^{x-2}$$
$$= \left(-\frac{c}{b}\right)^{2} \frac{(1-b)(1-bq)}{q(1-q)^{2}(1-c)(1-cq)} \frac{(c;q)_{\infty}}{(cq^{2};q)_{\infty}} = \left(-\frac{c}{b}\right)^{2} \frac{(1-b)(1-bq)}{q(1-q)^{2}}$$

So,

$$\sigma_q^2 = V(Y) = V([X]_{1/q}) = \left(-\frac{c}{b}\right)^2 \frac{(1-b)(1-bq)}{q(1-q)^2} - \frac{c}{b}\frac{1-b}{1-q} - \left(-\frac{c}{b}\right)^2 \frac{(1-b)^2}{(1-q)^2} \tag{10}$$

from which we obtain the formula of the q-variance given in Equation (7).

Proposition 2. The *r*-th order *q*-factorial moments of the family of confluent *q*-Chu-Vandermonde distributions are given by

$$E([X]_{r,1/q}) = \frac{(b;q)_r}{(1-q)^r} \left(-\frac{c}{b}\right)^r, r = 1, 2, \dots$$
(11)

Proof. The r-th order q-factorial moments of the family of confluent q-Chu-Vandermonde distributions is

$$E([X]_{r,1/q}) = \sum_{x=r}^{\infty} [x]_{r,1/q} f_X(x)$$

= $\frac{(c;q)_{\infty}}{(c/b;q)_{\infty}} \sum_{x=r}^{\infty} [x]_{1/q} [x-1]_{1/q} \cdots [x-r+1]_{1/q} \frac{(b;q)_x}{(c;q)_x (q;q)_x} q^{\binom{x}{2}} (-c/b)^x$ (12)

Since

$$\begin{split} [x]_{1/q} &= q^{-x+1}[x]_q, \ \binom{x}{2} = \binom{x-r}{2} + \binom{r}{2} + r(x-r), \ \frac{[x]_{r,q}}{(q;q)_x} = \frac{1}{(1-q)^r (q;q)_{x-r}} \\ (b;q)_x &= (b;q)_r (bq^r;q)_{x-r} \ \text{ and } \ \frac{(c;q)_\infty}{(c;q)_x} = \frac{(cq^r;q)_\infty}{(cq^r;q)_{x-r}} \end{split}$$

the sum Equation (12) becomes

$$E([X]_{r,1/q}) = \frac{(cq^r;q)_{\infty}(b;q)_r}{(c/b;q)_{\infty}(1-q)^r} (-c/b)^r \sum_{x=r}^{\infty} \frac{(bq^r;q)_{x-r}}{(cq^r;q)_{x-r}(q;q)_{x-r}} q^{\binom{x-r}{2}} (-c/b)^{x-r}$$
(13)

By the confluent q-Vandermonde sum the r-th order q-factorial moments of the family of confluent q-Chu-Vandermonde distributions, reduces to Equation (11).

Proposition 3. The descending factorial k-th order moments of the r.v. X of the family of *q*-Chu-Vandermonde distributions are given by

$$E((X)_k) = \frac{k!}{(c/b;q)_{\infty}} \sum_{r=k}^{\infty} \frac{s_q(r,k)(q-1)^{r-k}(cq^r;q)_{\infty}}{[r]_{1/q}!} E([X]_{r,1/q}) \,_1\phi_1(bq^r;cq^r;q,cq^r/b) \tag{14}$$

Proof. The relation of the factorial descending moments with the *q*-factorial descending moments through the *q*-Stirling numbers of the first kind is given by the sum

$$E((X)_k) = k! \sum_{r=k}^{\infty} \frac{s_q(r,k)(q-1)^{r-k}}{[r]_q!} E([X]_{r,q})$$
(15)

where $s_q(r, k)$ the q-Stirling numbers of the first kind (see Charalambides [11]). Since

$$\binom{x}{r}_{q} = q^{r(x-r)} \binom{x}{r}_{1/q}$$

the sum Equation (15) is written as

$$E((X)_{k}) = k! \sum_{r=k}^{\infty} \frac{s_{q}(r,k)(q-1)^{r-k}}{[r]_{1/q}!} E(q^{r(x-r)}[X]_{r,1/q})$$

$$= k! \sum_{r=k}^{\infty} \frac{s_{q}(r,k)(q-1)^{r-k}}{[r]_{1/q}!} \frac{(cq^{r};q)_{\infty}(b;q)_{r}(-c/b)^{r}}{(c/b;q)_{\infty}(1-q)^{r}} \sum_{x=r}^{\infty} \frac{(bq^{r};q)_{x-r}}{(cq^{r};q)_{x-r}q^{\binom{x-r}{2}}} (-cq^{r}/b)^{x-r}$$
(16)

By Equation (11) of the previous proposition 2 and the definition of the q-hypergeometric function Equation (1), Equation (16) reduces to Equation (14).

3. Pointwise Convergence of A Family of Confluent *q*-Chu-Vandermonde Distributions to the Stieltjes-Wigert Distribution

In this section, we transfer from the random variable X of the family of confluent q-Chu-Vandermonde distributions Equation (3) to the equal-distributed deformed random variable $Y = [X]_{1/q}$, and using the q-analogue Stirling asymptotic formula (5), we establish the convergence to a deformed standardized continuous Stieltjes-Wigert distribution of the members I and II of the family of q-Chu-Vandermonde distributions.

Theorem 1. Let the p.f. of the family of confluent q-Chu-Vandermonde distributions be of the form

$$f_X(x) = \frac{\frac{(b;q)_x}{(c;q)_x(q;q)_x} q^{\binom{x}{2}} (-c/b)^x}{\frac{(c/b;q)_\infty}{(c;q)_\infty}}, \ x = 0, 1, \dots$$
(17)

where $b = b_n$, $c = c_n$, n = 0, 1, 2, ..., such that $b_n = o(1)$ and $-c_n/b_n \to \infty$, as $n \to \infty$. Then, for $n \to \infty$, the p.f. $f_X(x)$, x = 0, 1, 2, ... is approximated by a deformed standardized continuous Stieltjes-Wigert distribution as follows

$$f_X(x) \cong \frac{q^{1/8} (\log q^{-1})^{1/2}}{(2\pi)^{1/2}} \left(q^{-3/2} (1-q)^{1/2} \frac{[x]_{1/q} - \mu_q}{\sigma_q} + q^{-1} \right)^{1/2} \\ \cdot \exp\left(\frac{1}{2\log q} \log^2 \left(q^{-3/2} (1-q)^{1/2} \frac{[x]_{1/q} - \mu_q}{\sigma_q} + q^{-1} \right) \right), \ x \ge 0$$
(18)

Proof. Since the product $(b;q)_x = \prod_{j=1}^x (1 - bq^{j-1}) = (1 - b)(1 - bq) \cdots (1 - bq^{x-1})$ for $b = b_n$ with $b_n \to 0$ as $n \to \infty$ is approximated by $(b_n;q)_x \cong 1$ the p.f. of the family of confluent q-Chu-Vandermonde distributions is discretely approximated as

$$f_X(x) \simeq \frac{\frac{q^{\binom{x}{2}}(-c_n/b_n)^x}{(c_n;q)_x(q;q)_x}}{\frac{(c_n/b_n;q)_\infty}{(c_n;q)_\infty}}, \ x = 0, 1, \dots$$
(19)

By using the q-Stirling asymptotic formula (5) we get the following approximation for the p.f. $f_X(x)$ with $b = b_n$, $c = c_n$ such that $b_n = o(1)$ and $-c_n/b_n \to \infty$, as $n \to \infty$,

$$f_X(x) \cong \frac{(q\log q^{-1})^{1/2}}{(2\pi(1-q))^{1/2}} \frac{(-c_n/b_n)^x}{(1-q)^x} \frac{\prod_{j=1}^\infty (1+q(q^{-x}-1)q^{j-1})(c_n;q)_\infty}{q^{-x/2} [x]_{1/q}^{x+1/2} (c_n;q)_x (c_n/b_n;q)_\infty}$$
(20)

From the standardized r.v. $Z = \frac{[X]_{1/q} - \mu_q}{\sigma_q}$ with μ_q and σ_q given in Equation (7), we get

$$[x]_{1/q} = \sigma_q z + \mu_q = \left[\left(-\frac{c_n}{b_n} \right)^2 \frac{1-q}{q(1-q)} - \frac{c_n}{b_n} \frac{1-b_n}{1-q} \right]^{1/2} z - \frac{c_n}{b_n} \frac{1-b_n}{1-q} \\ = -\frac{c_n}{b_n} \frac{1-b_n}{1-q} \left[\left(\frac{1-q}{q(1-b_n)} - \frac{b_n}{c_n} \frac{1-q}{1-b_n} \right)^{1/2} z + 1 \right]$$
(21)

Using the assumptions $b_n = o(1)$ and $-c_n/b_n \to \infty$ as $n \to \infty$, we have

$$[x]_{1/q} \cong -\frac{c_n}{b_n} \frac{q}{1-q} (q^{-3/2} (1-q)^{1/2} z + q^{-1})$$
(22)

Also, by the previous two equations we get

$$q^{-x} = -\frac{c_n}{b_n} \frac{1-b_n}{q} \left[\left(\frac{1-q}{q(1-b_n)} - \frac{b_n}{c_n} \frac{1-q}{1-b_n} \right)^{1/2} z + 1 \right] + 1$$
(23)

and

$$q^{-x} \cong -\frac{c_n}{b_n} \left(q^{-3/2} (1-q)z + q^{-1} \right)$$
(24)

Moreover, by the Equation (23) we find

$$x = \frac{1}{\log q^{-1}} \log \left(-\frac{c_n}{b_n} \frac{1-b_n}{q} \left[\left(\frac{1-q}{q(1-b_n)} - \frac{b_n}{c_n} \frac{1-q}{1-b_n} \right)^{1/2} z + 1 \right] + 1 \right)$$
(25)

and

$$x \cong \frac{1}{\log q^{-1}} \log \left(-\frac{c_n}{b_n} \left(q^{-3/2} (1-q)z + q^{-1} \right) \right)$$
(26)

Finally, by the Equation (21) we get

$$[x]_{1/q}^{x} = \left(-\frac{c_{n}}{b_{n}}\right)^{x} \left(\frac{1-b_{n}}{1-q}\right)^{x} \left[\left(\frac{1-q}{q(1-b_{n})} - \frac{b_{n}}{c_{n}}\frac{1-q}{1-b_{n}}\right)^{1/2}z + 1\right]^{x} \\ = \left(-\frac{c_{n}}{b_{n}}\right)^{x} \left(\frac{1-b_{n}}{1-q}\right)^{x} \exp\left(x\log\left[\left(\frac{1-q}{q(1-b_{n})} - \frac{b_{n}}{c_{n}}\frac{1-q}{1-b_{n}}\right)^{1/2}z + 1\right]\right)$$
(27)

and

$$[x]_{1/q}^{x} \cong \left(-\frac{c_{n}}{b_{n}}\right)^{x} \left(\frac{1}{1-q}\right)^{x} \\ \cdot \exp\left(\frac{1}{\log q^{-1}}\log\left(-\frac{c_{n}}{b_{n}}\left(q^{-3/2}(1-q)z+q^{-1}\right)\right)\log\left(q\left(q^{-3/2}(1-q)^{1/2}z+q^{-1}\right)\right)\right)$$
(28)

with $z = \frac{[x]_{1/q} - \mu_q}{\sigma_q}$

Substituting all the previous approximations Equations (22),(24),(26),(28) to the p.f. $f_X(x)$ we get the approximation

$$f_X(x) \cong \frac{(q(1-q)\log q^{-1})^{1/2}}{(2\pi q(1-q))^{1/2}} \frac{\prod_{j=1}^{\infty} \left(1 - \frac{c_n}{b_n} \left(q^{-3/2}(1-q)^{1/2}z + q^{-1}\right) q^{j-1}\right) (c_n;q)_{\infty}}{(c_n;q)_x (c_n/b_n;q)_{\infty}}$$

$$\cdot \exp\left(\frac{1}{\log q}\log\left(-\frac{c_n}{b_n} \left(q^{-3/2}(1-q)^{1/2}z + q^{-1}\right)\right) \log\left(q \left(q^{-3/2}(1-q)^{1/2}z + q^{-1}\right)\right)\right)$$

$$\cdot \left(-\frac{c_n}{b_n} \frac{q^{1/2}}{(1-q)^{1/2}} \left(q^{-3/2}(1-q)^{1/2}z + q^{-1}\right)\right)^{-1}, \quad z = \frac{[x]_{1/q} - \mu_q}{\sigma_q}$$
(29)

As a last step, we need to estimate the products $\prod_{j=1}^{\infty} \left(1 - \frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right) q^{j-1}\right),$ $(c_n/b_n;q)_x = \prod_{j=1}^{\infty} (1 - c_n/b_n q^{j-1}) \text{ and } (c_n;q)_{\infty}/(c_n;q)_x = (c_n q^x;q)_{\infty} = \prod_{j=1}^{\infty} (1 - c_n q^x q^{j-1}) \text{ by integrals. Since the first product is written as}$

$$\prod_{j=1}^{\infty} \left(1 - \frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1} \right) q^{j-1} \right) = \exp\left(\sum_{j=1}^{\infty} \log\left(1 - \frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1} \right) q^{j-1} \right) \right)$$
(30)

Axioms 2014, 3

and the function

$$h(x) = \log\left(1 - \frac{c_n}{b_n} \left(q^{-3/2}(1-q)^{1/2}z + q^{-1}\right)q^{x-1}\right)$$

has all orders continuous derivatives in $[1, \infty)$, we can apply the Euler-Maclaurin summation formula (see [5], p. 1090) in the sum of the Equation (30).

So,

$$\sum_{j=1}^{\infty} \log\left(1 - \frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right) q^{j-1}\right) = \int_{1}^{\infty} \log\left(1 - \frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right) q^{u-1}\right) du$$
$$+ \frac{1}{2} \log\left(1 - \frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right)\right) + \sum_{k=1}^{m} \frac{\beta_{2k}}{(2k)!} h^{(2k-1)} \left(1 - \frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right)\right) + R_k$$
(31)

where

$$|R_k| \le \frac{|\beta_{2k}|}{(2k)!} \int_{1}^{\infty} |g^{(2k)} \left(1 - \frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1} \right) q^{u-1} \right) |du$$
(32)

with β_k the Bernoulli numbers.

Now, expressing the integral appearing in Equation (31) through the dilogarithm function we get

$$\int_{1}^{\infty} \log\left(1 - \frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right) q^{u-1}\right) du = \frac{1}{\log q} \operatorname{Li}_2\left(-\left(-\frac{c_n}{b_n}\right) \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right)\right) (33)$$

where $\text{Li}_2(y) = \sum_{k \ge 1} \frac{y^k}{k^2}$ the dilogarithm function. The dilogarithm satisfies the Landen's identity

$$\operatorname{Li}_{2}(-y) = \operatorname{Li}_{2}\left(\frac{y}{y+1}\right) - \frac{1}{2}\log^{2}(1+y)$$
(34)

Applying the Landen's identity to Equation (33) we obtain

$$\int_{1}^{\infty} \log\left(1 - \frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right) q^{u-1}\right) du = \frac{1}{2\log q^{-1}} \log^2\left(-\frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right)\right) + \operatorname{Li}_2\left(\frac{-\frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right)}{-\frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right) + 1}\right)$$
(35)

Next, we estimate the sum and the quantity R_k appearing in Equation (31)

$$\sum_{k=1}^{m} \frac{\beta_{2k}}{(2k)!} h^{(2k-1)} \left(1 - \frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1} \right) \right) + R_k$$

$$= \frac{\beta_2}{2} h' \left(1 - \frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1} \right) \right) + R_1 + O\left(\left(\left(-\frac{c_n}{b_n} \right)^{-2} \right) \right)$$

$$= \frac{\beta_2 \log q}{2} \frac{\left(-\frac{c_n}{b_n} \right) \left(q^{-3/2} (1-q)^{1/2} z + q^{-1} \right)}{1 - \frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1} \right)} + O\left(-\frac{b_n}{c_n} \right)$$
(36)

So, by applying Equations (35) and (36) to Equation (31) we obtain

$$\sum_{j=1}^{\infty} \log\left(1 - \frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right) q^{j-1}\right) = \frac{1}{2\log q^{-1}} \log^2\left(-\frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right)\right) + Li_2\left(\frac{-\frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right)}{-\frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right) + 1}\right) + \frac{1}{2}\log\left(1 - \frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right)\right) + \frac{\beta_2 \log q}{2} \frac{\left(-\frac{c_n}{b_n}\right) \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right)}{1 - \frac{c_n}{b_n} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right)} + O\left(-\frac{b_n}{c_n}\right)}$$
(37)

Working similarly for the sum appearing in the product

$$\prod_{j=1}^{\infty} \left(1 - \frac{c_n}{b_n} q^{j-1} \right) = \exp\left(\sum_{j=1}^{\infty} \log\left(1 - \frac{c_n}{b_n} q^{j-1} \right) \right)$$
(38)

we obtain

$$\sum_{j=1}^{\infty} \log\left(1 - \frac{c_n}{b_n}q^{j-1}\right) = \frac{1}{2\log q^{-1}}\log^2\left(-\frac{c}{b_n}\right) + \text{Li}_2\left(\frac{-\frac{c}{b_n}}{-\frac{c}{b_n}+1}\right) + \frac{1}{2}\log\left(1 - \frac{c}{b_n}\right) + \frac{\beta_2\log q}{2}\frac{\left(-\frac{c}{b_n}\right)}{1 - \frac{c}{b_n}} + O\left(-\frac{b_n}{c}\right)$$
(39)

We need now to estimate the sum appearing in the last product

$$(c_{n};q)_{\infty}/(c_{n};q)_{x} = (c_{n}q^{x};q)_{\infty} = \prod_{j=1}^{\infty} (1 - c_{n}q^{x}q^{j-1})$$
$$= \exp\left(\sum_{j=1}^{\infty} \log\left(1 + b_{n}\left(q^{-3/2}(1-q)^{1/2}z + q^{-1}\right)^{-1}q^{j-1}\right)\right)$$
(40)

and working analogously as previous we get

$$\sum_{j=1}^{\infty} \log\left(1 + b_n \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right)^{-1} q^{j-1}\right) = \frac{1}{2\log q^{-1}} \log^2\left(b_n \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right)^{-1}\right) + Li_2 \left(\frac{b_n \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right)^{-1}}{b_n \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right) + 1}\right) + \frac{1}{2} \log\left(1 + b_n \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right)^{-1}\right) + \frac{\beta_2 \log q}{2} \frac{b_n \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right)^{-1}}{1 + b_n \left(q^{-3/2} (1-q)^{1/2} z + q^{-1}\right)^{-1}} + O\left(b_n\right)$$
(41)

Applying the estimations Equations (37),(39),(41) to the approximation Equation (29), carrying out all the necessary manipulations and by the assumptions $b_n = o(1)$ and $-c_n/b_n \to \infty$, as $n \to \infty$, we derive

$$f_X(x) \cong \frac{q^{1/8} (\log q^{-1})^{1/2}}{(2\pi)^{1/2}} \left(q^{-3/2} (1-q)^{1/2} z + q^{-1} \right)^{1/2} \exp\left(\frac{1}{2\log q} \log^2 \left(q^{-3/2} (1-q)^{1/2} z + q^{-1} \right) \right)$$

$$z = \frac{[x]_{1/q} - \mu_q}{\sigma_q}, \quad x \ge 0$$
(42)

that is Equation (18).

Moreover, by standardizing the continuous Stieltjes-Wigert distribution Equation (6) and then deforming this by the random variable $\frac{[X]_{1/q} - \mu_q}{\sigma_q}$, we obtain Equation (18) and our proof is completed.

Remark 1. Under the assumptions of the theorem 1 the probability functions I and II of the Table 1 have the asymptotic approximation (18). Note that we do not have the same conclusion for the p.f. III of the table 1 since the assumption $b_n = o(1)$ does not hold.

Remark 2. From the proof of the theorem 1 we have that the p.f. of the family of confluent *q*- Chu -Vandermonde discrete distributions is discretely approximated by

$$f_X(x) \cong \frac{\frac{q^{\binom{x}{2}}(-c_n/b_n)^x}{(c_n;q)_x(q;q)_x}}{\frac{(c_n/b_n;q)_\infty}{(c_n;q)_\infty}}, \ x = 0, 1, \dots$$

From the q-CCVI of the table 1, for $b_n = -h_n = o(1)$, $h_n > 0$ and $c_n = c$ constant with 0 < c < 1, $n = 0, 1, 2, \ldots$, we get

$$p_{qCCVI}(x) \cong \frac{\frac{q^{\binom{x}{2}}(c/h_n)^x}{(c;q)_x(q;q)_x}}{\frac{(-c/h_n;q)_\infty}{(c;q)_\infty}}, \ x = 0, 1, \dots$$
(43)

Consequently, $p_{qCCVI}(x)$ is discretely approximated by a modified q-Bessel distribution.

Applications

1. A modified q-Bessel distribution: From the remarks 1 and 2 we get an asymptotic expression as in Equation (18) for the modified *q*-Bessel distribution with p.f.

$$p_{MB}(x) = \frac{\frac{q^{\binom{x}{2}}(c/h_n)^x}{(c;q)_x(q;q)_x}}{\frac{(-c/h_n;q)_\infty}{(c;q)_\infty}}, \ x = 0, 1, \dots,$$
(44)

and with

$$\mu_q = \frac{c}{1-q} h_n^{-1} \text{ and } \sigma_q^2 = \frac{c^2}{q(1-q)} h_n^{-2} - \frac{c}{1-q} h_n^{-1}$$

where 0 < c < 1, $h_n > 0$, n = 0, 1, 2, ... with $h_n = o(1)$.

2. A Generalized q-Negative Binomial Distribution: The q-CCVII for $b = q^n$, n = 1, 2, ... and $\eta = q$ becomes a generalized q-negative binomial distribution with p.f.

$$p(x) = P(X = x) = \frac{\frac{\binom{n+x-1}{x}_q}{(-q;q)_x} q^{\binom{x}{2}} q^{-nx+x}}{\frac{(-q^{-n+1};q)_\infty}{(-q;q)_\infty}}, x = 0, 1, \dots \text{ with } \binom{n}{x}_q = \frac{[n]_q!}{[x]_q! [n-x]_q!}$$
(45)

From the proposition 3 the mean value and the variance of the r.v. X of this q-negative binomial distribution are given respectively by

$$E(X) = \sum_{r=1}^{\infty} a_1^{II}(r)_1 \phi_1(q^{n+1}; -q^{r+1}; q, -q^{r+1-n})$$
(46)

where

$$a_1^{II}(r) = \frac{(-q^{r+1};q)_{\infty}}{(-q^{1-n};q)_{\infty}} \frac{|s_q(r,1)|(q^n;q)_r q^r}{(1-q)q^{nr}[r]_{1/q}!}$$
(47)

and

$$V(X) = E(X(X-1)) + E(X) - E(X)^{2}$$
(48)

with

$$E(X(X-1)) = \sum_{r=2}^{\infty} a_2^{II}(r)_1 \phi_1(q^{n+1}; -q^{r+1}; q, -q^{r+1-n})$$
(49)

where

$$a_2^{II}(r) = \frac{(-q^{r+1};q)_{\infty}}{(-q^{1-n};q)_{\infty}} \frac{2|s_q(r,2)|(q^n;q)_r q^r}{(1-q)^2 q^{nr} [r]_{1/q}!}$$
(50)

By remark 1 the above q-negative binomial distribution has the Stieltjes-Wigert asymptotic behavior for $n \to \infty$ as in Equation (18) with μ_q and σ_q^2 given by proposition 1

$$\mu_q = q^{-n+1} \frac{1-q^n}{1-q} \text{ and } \sigma_q^2 = q^{-2n+1} \frac{1-q^n}{q(1-q)} + q^{-n+1} \frac{1-q^n}{1-q}$$

3. The Generalized Over / Underdispersed (O/U) Distribution: The q-CCVII for $b = q^n$ and $\eta = \lambda q^n$ becomes a generalized O/U distribution with p.f.

$$p(x) = P(X = x) = \frac{(-\lambda q^n; q)_{\infty}}{(-\lambda; q)_{\infty}} \frac{(q^n; q)_x q^{\binom{x}{2}} \lambda^x}{(-\lambda q; q)_x (q; q)_x}, \ x = 0, 1, \dots \text{ (see Kemp [1])}$$
(51)

From the proposition 3 the mean value and the variance of the r.v. X of the generalized O/U distribution are given respectively by

$$E(X) = \sum_{r=1}^{\infty} a_1^{II}(r)_1 \phi_1(q^{r+n}; -\lambda q^{r+n}; q, -\lambda q^r)$$
(52)

where

$$a_1^{II}(r) = \frac{(-\lambda q^{r+n}; q)_{\infty}}{(-\lambda; q)_{\infty}} \frac{|s_q(r, 1)| (q^n; q)_r \lambda^r}{(1-q)[r]_{1/q}!}$$
(53)

and

$$V(X) = E(X(X-1)) + E(X) - E(X)^{2}$$
(54)

with

$$E(X(X-1)) = \sum_{r=2}^{\infty} a_2^{II}(r)_1 \phi_1(q^{r+n}; -\lambda q^{r+n}; q, -\lambda q^r)$$
(55)

where

$$a_2^{II}(r) = \frac{(-\lambda q^{r+n}; q)_{\infty}}{(-\lambda; q)_{\infty}} \frac{2|s_q(r, 2)|(q^n; q)_r \lambda^r}{(1-q)^2 [r]_{1/q}!}$$
(56)

By remark 1 the generalized O/U distribution for $\lambda = \lambda_n \to \infty$, has the Stieltjes-Wigert asymptotic behavior for $n \to \infty$ as in Equation (18) with $\mu_q = \lambda_n/(1-q)$ and $\sigma_q^2 = \frac{\lambda_n^2}{q(1-q)} + \frac{\lambda_n}{1-q}$ given by proposition 1.

Remark 3. As it was noted in remark 1, theorem 1 is not sufficed for the confluent q-Chu-Vandermonde hypergeometric series discrete distribution III with p.f.

$$p_{qCCVI}(x) = P[X = x] = \frac{\frac{(q^{-n};q)_x}{(c;q)_x(q;q)_x} q^{\binom{x}{2}}(-cq^n)^x}{\frac{(cq^n;q)_\infty}{(c;q)_\infty}} = \frac{(c;q)_\infty}{(cq^n;q)_\infty} \frac{\binom{n}{x}_q q^{2\binom{x}{2}}c^x}{(c;q)_x(q;q)_x}, \ x = 0, 1, \dots, n$$
(57)

where c constant. However, the discrete approximation of the above q-CCV-III distribution for $n \to \infty$, is given by

$$p_{qCCVIII}(x) \cong (c;q)_{\infty} \frac{q^{2\binom{x}{2}}c^x}{(c;q)_x(q;q)_x}, x = 0, 1, \dots$$
 (58)

Berg and Valent [12], have proved that for q < a < 1/q, the above discrete probability measure Equation (58) has a continuous analogue counterpart family of absolutely continuous probability measures on $(0, \infty)$ defined by

$$v^{SC}(dx) = \frac{p}{\pi} \left\{ \left(\frac{a}{a-1} \frac{(x/a;q)_{\infty}^2}{(q/a;q)_{\infty}} \right)^2 + p^2 \left(\frac{(x;q)_{\infty}^2}{(q;q)_{\infty}(qa;q)_{\infty}} \right)^2 \right\}^{-1} dx$$
(59)

where the parameter p > 0 is given by $p = \gamma/(t^2 + \gamma^2)$ with $\gamma^2 = -t(1/\psi(a) + t)$, where t belongs to the interval with endpoints 0 and $-1/\psi(a)$ and is given by $\psi(a) = (q;q)_{\infty} \sum_{j=0}^{\infty} \frac{q^j}{(a-q^j)(q;q)_j}$ with $\psi(q^+) = \infty$.

Remark 4. Gould and Srivastava [13] have presented a unification of some combinatorial identities associated with ordinary Gauss's summation theorem and their basic (or q-) extension associated with the q- analogue Gauss' s theorem. They have also shown a generalization of their unification for the ordinary case involving a bilateral series and have posed as an open problem the q-extension of their bilateral result. In our work it is considered a family of confluent q-Chu-Vnadermonde distributions which can be associated with the q-analogue of Gauss's theorem and it would be an interesting closlely-related open problem to study a bilateral family of the considered distributions.

4. Concluding Remarks

In this article, we have provided a continuous limiting behavior of a family of confluent q -Chu-Vandermonde distributions, for 0 < q < 1, in the sense of pointwise convergence, by applying a q-analogue of the usual Stirling asymptotic formula for the factorial number of order n. Specifically, we have designated as a main theorem the conditions under which the confluent q-Chu-Vandermonde discrete distributions q-CCVI and II converge to a continuous Stieltjes-Wigert distribution. Moreover, as applications for this study we present a modified q-Bessel distribution, a generalized q- negative Binomial distribution and a generalized over/underdispersed O/U distribution, converging to a continuous Stieltjes-Wigert distribution. Note that the main contribution of this article is that a discrete distribution congerges to a continuous one, which is not of a Gaussian type distribution.

Conflicts of Interest

The authors declare no conflict of interest.

References

- 1. Kemp, A.W. Steady-state Markov chain models for certain *q*-confluent hypergeometric distributions. *J. Stat. Plan. Infer.* **2005**, 2005, 107–120.
- 2. Bender, E.A. Central and local limit theorem applied to asymptotic enumeration. *J. Combin. Theory A* **1973**, *15*, 91–111.
- 3. Canfield, E.R. Central and local limit theorems for the coefficients of polynomials of binomial type. *J. Combin. Theory A* **1977**, *23*, 275–290.
- 4. Flajolet, P.; Soria, M. Gaussian limiting distributions for the number of components in combinatorial structures. *J. Comb. Theory Ser. A* **1990**, *53*, 165–182.
- Odlyzko, A.M. Handbook of Combinatorics. In *Asymptotic Enumeration Methods*; Graham, R.L., Grötschel, M., Lovász, L., Eds.; Elsevier Science Publishers: Amsterdam, The Netherlands, 1995; pp. 1063–1229.
- 6. Kyriakoussis, A.; Vamvakari, M.G. On a *q*-analogue of the stirling formula and a continuous limiting behaviour of the *q*-Binomial distribution-numerical calculations. *Methodol. Comput. Appl. Probabil.* **2013**, *15*, 187–213.
- 7. Koekoek, R; Lesky, P.A.; Swarttouw, R.F. *Hypergeometric Orthogonal Polynomilas and Their q-Analogues*; Springer Monographs in Mathematics, Springer Verlag: Berlin, Germany, 2010.
- 8. Koekoek, R.; Swarttouw, R.F. The Askey-Scheme of Hypergeometric Orthogonal Polynomials and Its *q*-analogue, Report 98–17, Technical University Delft, 1998. Available online: http://aw.twi.tudelft.nl/"koekoek/askey.html (accessed on 30 March 2001).
- 9. Christiansen, J.S. Indeterminate Moment Problems within the Askey-Schem. Ph.D. Thesis, Institute of Mathematical Sciences, University of Copenhagen, Copenhagen, Denmark, 2004.
- 10. Ismail, M.E.H. *Classical and Quantum Orthogonal Polynomials*; Cambridge University Press: Cambridge, UK, 2004.
- 11. Charalambides, C.A. Moments of a class of discrete *q*-distributions. J. Stat. Plan. Infer. 2005, 135, 64–76.
- 12. Berg, C.; Valent, G. The Nevanlinna parametrization for some indeterminate Stieltjes moment problems associated with birth and death processes. *Methods Appl. Anal.* **1994**, *1*, 169–209.
- 13. Gould, H.W; Srivastava, H.M. Some combinatorial identities associated with the Vandermonde convolution. *Appl. Math. Comput.* **1997**, *84*, 97–102.

© 2014 by the authors; licensee MDPI, Basel, Switzerland. This article is an open access article distributed under the terms and conditions of the Creative Commons Attribution license (http://creativecommons.org/licenses/by/3.0/).