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Connection formulae of the Ramanujan entire
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Abstract

We study a connection problem on a q -difference equation satisfied by the Ramanujan entire function. Since one local solution contains a divergent series, we apply the q -Borel-Laplace resummation method to study the connection problem. We show two connection formulae. One is a connection formula between the Ramanujan entire function and the q -Airy function, another is a connection formula for a resummation of a divergent basic hypergeometric series ${}_2\varphi_0(0, 0; -; q, x)$. This thesis is based on author's work [8].

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Chapter 1

Introduction

In this paper, we study a connection problem on a linear q -difference equation satisfied by the Ramanujan entire function. The Ramanujan entire function is originally found by S. Ramanujan in Ramanujan's Lost Notebook [9]. Throughout the paper, we assume that $0 < |q| < 1$. The Ramanujan entire function with the base q is given by

$$A_q(x) := \sum_{n \geq 0} \frac{q^{n^2}}{(q; q)_n} (-x)^n$$

where $(a; q)_n$ is the q -shifted factorial

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

M. E. H. Ismail has pointed out that the Ramanujan entire function can be considered as a q -analogue of the Airy function [5]. It is known that there exist two different q -analogues of the Airy function. One is the Ramanujan entire function and the other is the q -Airy function found by K. Kajiwara, T. Masuda, M. Noumi, Y. Ohta and Y. Yamada in the study of hypergeometric-type solutions to the q -Painlevé equation of type $(A_1 + A'_1)^{(1)}$ [7]. The q -Airy function with the base q is given by

$$\text{Ai}_q(x) := \sum_{n \geq 0} \frac{q^{\frac{n(n-1)}{2}}}{(-q, q; q)_n} x^n,$$

where $(a_1, a_2, \dots, a_m; q)_n := (a_1; q)_n (a_2; q)_n \dots (a_m; q)_n$.

No relations between two different q -analogues of Airy functions have been known, but we show that the Ramanujan entire function and the q -Airy function are related by our connection formula.

1.1 Linear q -difference equations and connection problems

At first, we review the classical results by C. R. Adams [1] in a second order case. Adams studied a local behavior of solutions of linear q -difference equations. We consider the q -difference equations of the form

$$a_2(x)u(q^2x) + a_1(x)u(qx) + a_0(x)u(x) = 0 \quad (1.1)$$

where $a_0(x)$, $a_1(x)$ and $a_2(x)$ are holomorphic functions around $x = 0$. He called the following equation

$$a_2(0)\lambda^2 + a_1(0)\lambda + a_0(0) = 0 \quad (1.2)$$

a *characteristic equation* at $x = 0$ of (1.1). The roots of the characteristic equation are called *characteristic exponents*. He pointed out that there exist two essentially different cases:

1. $a_2(0)a_0(0) \neq 0$,
2. $a_2(0)a_0(0) = 0$.

In the first case, we can find two solutions of the form

$$u_m(x) = \frac{\theta_q(x)}{\theta_q(\lambda_m x)} \sum_{k \geq 0} u_{m,k} x^k, \quad m = 1, 2 \quad (1.3)$$

where λ_1 and λ_2 (provided that $\lambda_1/\lambda_2 \notin q^{\mathbb{Z}}$) are non-zero exponents. Here, $\theta_q(x) := \sum_{n \in \mathbb{Z}} q^{\frac{n(n-1)}{2}} x^n$ is the theta function of Jacobi. Adams gave a proof of convergence of power series contained in these solutions.

In the second case, either the characteristic equation is a linear equation or an exponent is zero. Therefore, some solutions of (1.1) are not in the form (1.3). After changing the variables and the base, Adams gave a formal solution of the form

$$u(x) = \frac{\theta_q(x)^{\mu+1}}{\theta_q(\lambda x)} \sum_{k \geq 0} u_k x^k \quad (1.4)$$

where λ is a suitable non-zero constant and μ is an integer. We remark that formal solutions of the form (1.4) may contain divergent series. The existence of formal solutions of the form (1.4) around $x = \infty$ is similar to the case of $x = 0$.

We consider a connection problem on a second order linear q -difference equation of the form

$$\{(a_0 + b_0x)\sigma_q^2 + (a_1 + b_1x)\sigma_q + (a_2 + b_2x)\} u(x) = 0 \quad (1.5)$$

where σ_q is the q -shift operator $\sigma_q f(x) = f(qx)$. Connection problems on linear q -difference equations are studied by G. D. Birkhoff [2]. He studied connection problems when the first case occurs for both $x = 0$ and $x = \infty$, namely, in the case $a_0b_0a_2b_2 \neq 0$.

Let $u_1(x), u_2(x)$ be independent solutions of (1.1) around $x = 0$ and let $v_1(x), v_2(x)$ be those around $x = \infty$. We take suitable analytic continuation of $u_1(x)$ and $u_2(x)$. Then the connection formula in the matrix form is given by

$$\begin{pmatrix} u_1(x) \\ u_2(x) \end{pmatrix} = \begin{pmatrix} C_{11}(x) & C_{12}(x) \\ C_{21}(x) & C_{22}(x) \end{pmatrix} \begin{pmatrix} v_1(x) \\ v_2(x) \end{pmatrix}.$$

Here, $C_{jk}(x)$ are q -constant, namely, $C_{jk}(qx) = C_{jk}(x)$.

In the case $a_0a_2b_0b_2 = 0$, some power series which appear in formal solutions may be divergent. In order to study connection problems, we should take a suitable resummation of a divergent series. J.-P. Ramis and C. Zhang introduced a discrete resummation method, called the q -Borel-Laplace transformation of the first kind. The q -Borel-Laplace transformation of the first kind is given as follows.

1. We assume that $f(x) = \sum_{n \geq 0} a_n x^n$ is a formal power series. The q -Borel transformation of the first kind \mathcal{B}_q^+ is given by

$$(\mathcal{B}_q^+ f)(\xi) := \sum_{n \geq 0} a_n q^{\frac{n(n-1)}{2}} \xi^n.$$

We denote $\varphi_f(\xi) = (\mathcal{B}_q^+ f)(\xi)$. If $f(x)$ is a convergent series, then $\varphi_f(\xi)$ is an entire function.

2. We fix $\lambda \in \mathbb{C}^* \setminus q^{\mathbb{Z}}$. For any entire function $\varphi(\xi)$, the q -Laplace transformation of the first kind $\mathcal{L}_{q,\lambda}^+$ [3, 16] is given by

$$\left(\mathcal{L}_{q,\lambda}^+ \varphi\right)(x) := \frac{1}{1-q} \int_0^{\lambda\infty} \frac{\varphi(\xi)}{\theta_q\left(\frac{\xi}{x}\right)} \frac{d_q \xi}{\xi} = \sum_{n \in \mathbb{Z}} \frac{\varphi(\lambda q^n)}{\theta_q\left(\frac{\lambda q^n}{x}\right)}$$

where

$$\int_0^{\lambda\infty} f(t) d_q t := (1-q)\lambda \sum_{n \in \mathbb{Z}} f(\lambda q^n) q^n$$

is Jackson's q -integral on $(0, \lambda\infty)$ [4].

The q -Borel transformation of the first kind may be used for a resummation of a divergent series. We set $D_r := \{x \in \mathbb{C} \mid 0 < |x| < r\}$, where r is a positive number. Let $f(x)$ be a holomorphic function on $D_r \setminus [\lambda; q]$, where $[-\lambda; q] := -\lambda q^{\mathbb{Z}}$. The set $[\lambda; q]$ is called a q -spiral. We assume that $\hat{f}(x) = \sum_{m \geq 0} a_m x^m$ is a divergent series. We call $\hat{f}(x)$ is an asymptotic series of $f(x)$ for $x \rightarrow 0$ on $D_r \setminus [\lambda; q]$ when $f(x)$ satisfies the condition as follows:

Definition 1. For any $\epsilon > 0$, any $c > 0$ and any $n \in \mathbb{Z}_{\geq 0}$, there exists a constant $r_0 > 0$ such that, if $x \in D_{r_0} \setminus \cup_{k \in \mathbb{Z}} \{x; |x - \lambda q^k| < \epsilon |q|^k\}$, we have

$$\left| f(x) - \sum_{m=0}^n a_m x^m \right| < c|x|^n.$$

Zhang [13] shows that the q -Borel-Laplace transform of a divergent series with a suitable condition is holomorphic on an open dense domain $\mathbb{C}^* \setminus [-\lambda; q]$, and the original divergent series gives its asymptotic series for $x \rightarrow 0$.

Zhang [15] also introduced the following q -Borel-Laplace transformation of the second kind. We use the q -Borel-Laplace transformation of the second kind to obtain an integral representation of a convergent series around $x = 0$.

1. We assume that $f(x) = \sum_{n \geq 0} a_n x^n$ is a power series such that $|a_n|$ decrease rapidly enough. The q -Borel transformation of the second kind \mathcal{B}_q^- is given by

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

2. For any function $g(\xi)$ which is holomorphic around $\xi = 0$, the q -Laplace transformation of the second kind \mathcal{L}_q^- is given by

$$(\mathcal{L}_q^- g)(x) := \frac{1}{2\pi i} \int_{|\xi|=r} g(\xi) \theta_q \left(\frac{x}{\xi} \right) \frac{d\xi}{\xi},$$

where r is a suitable positive number.

Zhang shows that the q -Borel transformation \mathcal{B}_q^- is a formal inverse of the q -Laplace transformation \mathcal{L}_q^- [15]. More precisely, we can show the following lemma.

Lemma 1. Let $f(x) = \sum_{n \geq 0} a_n x^n$ be a function such that $(\mathcal{B}_q^- f)(\xi)$ is convergent. Then $(\mathcal{L}_q^- \circ \mathcal{B}_q^- f)(x)$ coincides with $f(x)$ near $x = 0$.

We assume that one solution $u_1(x)$ around $x = 0$ is an entire function and the other formal solution $u_2(x)$ around $x = 0$ contains a divergent series. We also assume that both of the solutions $v_1(x)$, $v_2(x)$ around $x = \infty$ extend to meromorphic functions on \mathbb{C}^* . Under these assumptions, connection formulae of (1.5) are given in the following matrix form:

$$\begin{pmatrix} u_1(x) \\ \tilde{u}_2(x, \lambda) \end{pmatrix} = \begin{pmatrix} C_{11}(x) & C_{12}(x) \\ \tilde{C}_{21}(x, \lambda) & \tilde{C}_{22}(x, \lambda) \end{pmatrix} \begin{pmatrix} v_1(x) \\ v_2(x) \end{pmatrix}.$$

Here, $\tilde{u}_2(x, \lambda)$ contains the resummation of the divergent series obtained by the q -Borel-Laplace transformation. The functions $C_{11}(x), C_{12}(x)$ are q -constants and $\tilde{C}_{21}(x, \lambda), \tilde{C}_{22}(x, \lambda)$ are also q -constants with poles at $x \in [-\lambda; q]$. The connection coefficients are analytic function of the parameter λ . The domain $\mathbb{C}^* \setminus [-\lambda; q]$ can be considered as a q -analogue of the Stokes region. The dependance on the parameter λ of connection coefficients is called the q -Stokes phenomenon [10].

1.2 Connection problem on q -difference equation satisfied by the Ramanujan entire function

In Chapter 2, we study a connection problem on a q -difference equation satisfied by the Ramanujan entire function. The Ramanujan entire function with the base q satisfies the following q -difference equation

$$(qx\sigma_q^2 - \sigma_q + 1)u(x) = 0. \quad (1.6)$$

We introduce a transformation of variables

$$x \rightarrow -q^3t^2, \quad q \rightarrow q^2 \quad (1.7)$$

and set $f(t) = u(x)$. Then we give a connection formula between the Ramanujan entire function with the base q^2 and the q -Airy function with the base q . By the transformation (1.7), the equation (1.6) reduces to

$$(-q^5t^2\sigma_q^2 - \sigma_q + 1)f(t) = 0. \quad (1.8)$$

The aim of Chapter 2 is to solve a connection problem of (1.8). Equation (1.8) has formal solutions

$$f_1(t) = A_{q^2}(-q^3t^2) = {}_0\varphi_1(-; 0; q^2, q^5t^2), \quad (1.9)$$

$$f_2(t) = \theta_q(qt)\theta_q(-q^2t) {}_2\varphi_0(0, 0; -, q^2, qt^2) \quad (1.10)$$

around $t = 0$. Here, the function ${}_r\varphi_s(a_1, \dots, a_r; b_1, \dots, b_s; q, t)$ is the basic hypergeometric series with the base q :

$$\begin{aligned} & {}_r\varphi_s(a_1, \dots, a_r; b_1, \dots, b_s; q, t) \\ & := \sum_{n \geq 0} \frac{(a_1, \dots, a_r; q)_n}{(b_1, \dots, b_s; q)_n (q; q)_n} \left\{ (-1)^n q^{\frac{n(n-1)}{2}} \right\}^{1+s-r} t^n. \end{aligned}$$

The radius of convergence is ∞ , 1 or 0 according to whether $r - s < 1$, $r - s = 1$ or $r - s > 1$.

The function $f_1(t)$ is the Ramanujan entire function with base q^2 and the solution $f_2(t)$ has a divergent series ${}_2\varphi_0(0, 0; -, q^2, qt^2)$. Around $t = \infty$, equation (1.8) has solutions

$$v_1(t) = \theta_q(q^2t) {}_1\varphi_1\left(0; -q; q, \frac{1}{t}\right) = \theta_q(q^2t) \text{Ai}_q\left(-\frac{1}{t}\right), \quad (1.11)$$

$$v_2(t) = \theta_q(-q^2t) {}_1\varphi_1\left(0; -q; q, -\frac{1}{t}\right) = \theta_q(-q^2t) \text{Ai}_q\left(\frac{1}{t}\right). \quad (1.12)$$

Both $v_1(t)$ and $v_2(t)$ are represented by the q -Airy function, which is an entire function. In subsection 2.2, we apply the q -Borel-Laplace transformation of the second kind to the power series (1.9). Then we obtain the following connection formula for $f_1(t)$ and deduce a relationship between the Ramanujan entire function and the q -Airy function.

Theorem. *For any $t \in \mathbb{C}^*$, we have*

$$f_1(t) = \frac{1}{(q, -1; q)_\infty} v_1(t) + \frac{1}{(q, -1; q)_\infty} v_2(t)$$

where $(a; q)_\infty := \lim_{n \rightarrow \infty} (a; q)_n$.

In subsection 2.3, we give a connection formula of a resummation of the formal solution $f_2(t)$. Namely, since the solution $f_2(t)$ contains a divergent series ${}_2\varphi_0(0, 0; -, q^2, qt^2)$, we construct a true solution by applying the q -Borel-Laplace transformation of the first kind to the divergent series. Then we obtain a true solution which is defined on $\mathbb{C}^* \setminus [-\lambda; q]$. We denote

$${}_2f_0(0, 0; -, q, \lambda, -x/q) := \mathcal{L}_{q, \lambda}^+ \circ \mathcal{B}_q^+ {}_2\varphi_0(0, 0; -, q, -x/q).$$

We remark that the q -Borel-Laplace transform (of the first kind) of a divergent series ${}_2\varphi_0(0, 0; -, q, -x/q)$ is defined on the set $\mathbb{C}^* \setminus [-\lambda; q]$ and the original divergent series ${}_2\varphi_0(0, 0; -, q, -x/q)$ gives its asymptotic series for

$x \rightarrow 0$. We set $\tilde{f}_2(t; \lambda) = \theta_q(qt)\theta_q(-q^2t)_2f_0(0, 0; -, q^2, \lambda, qt^2)$, then we have the following connection formula between $\tilde{f}_2(t; \lambda)$ and $v_1(t), v_2(t)$.

Theorem. *For any $t \in \mathbb{C}^*$ such that $t^2 \in \mathbb{C}^* \setminus [\lambda/q; q^2]$, we have*

$$\begin{aligned} \theta_q(qt)\theta_q(-q^2t)_2f_0(0, 0; -, q^2, \lambda, qt^2) &= \frac{(q^2; q^2)_\infty \theta_q(qt)\theta_q(-q^2t)}{\theta_{q^2}\left(-\frac{\lambda}{q^2}\right)\theta_{q^2}\left(\frac{-\lambda}{q^3t^2}\right)} \frac{\theta_q\left(\frac{\lambda}{q^3t}\right)}{2\theta_q(q^2t)} v_1(t) \\ &+ \frac{(q^2; q^2)_\infty \theta_q(qt)\theta_q(-q^2t)}{\theta_{q^2}\left(-\frac{\lambda}{q^2}\right)\theta_{q^2}\left(\frac{-\lambda}{q^3t^2}\right)} \frac{\theta_q\left(-\frac{\lambda}{q^3t}\right)}{2\theta_q(-q^2t)} v_2(t). \end{aligned}$$

Zhang and Ismail [6] studied an asymptotic behavior of the Ramanujan entire function and obtained an asymptotic formula as follows:

$$\begin{aligned} A_q(x) &= \frac{\theta_{q^2}\left(-\frac{q}{x}\right)}{(q^2, q; q^2)_\infty} {}_1\varphi_1\left(0; q; q^2, \frac{q^2}{x}\right) \\ &+ \frac{\theta_{q^2}\left(-\frac{1}{x}\right)}{(q^2, q; q^2)_\infty} \frac{q}{q-1} {}_1\varphi_1\left(0; q^3; q^2, \frac{q^3}{x}\right). \end{aligned} \quad (1.13)$$

We can derive an asymptotic expansion which is essentially equivalent to (1.13) in Proposition 4 as a corollary to our connection formula.

1.3 The theta function and the q -exponential functions

The theta function of Jacobi with the base q

$$\theta_q(x) = \sum_{n \in \mathbb{Z}} q^{\frac{n(n-1)}{2}} x^n, \quad \forall x \in \mathbb{C}^*$$

is holomorphic on \mathbb{C}^* . Our theta function is not a standard one but we follow the notation in [10]. The theta function has the following properties:

1. Jacobi's triple product identity

$$\theta_q(x) = (q, -x, -q/x; q)_\infty. \quad (1.14)$$

2. The q -difference equation

$$\theta_q(q^k x) = q^{-\frac{k(k-1)}{2}} x^{-k} \theta_q(x), \quad \forall k \in \mathbb{Z}.$$

3. The inversion formula

$$\theta_q(1/x) = \theta_q(x)/x.$$

For any $\lambda \in \mathbb{C}^*$, the function $\theta(-\lambda x)/\theta(\lambda x)$ satisfies a q -difference equation $u(qx) = -u(x)$, which is also satisfied by the function $u(x) = e^{\pi i \left(\frac{\log x}{\log q}\right)}$.

Two different q -exponential functions are given by

$$e_q(x) := {}_1\varphi_0(0; -; q, x) = \sum_{n \geq 0} \frac{x^n}{(q; q)_n} = \frac{1}{(x; q)_\infty},$$

$$E_q(x) := {}_0\varphi_0(-; -; q, -x) = \sum_{n \geq 0} \frac{q^{\frac{n(n-1)}{2}}}{(q; q)_n} x^n = (-x; q)_\infty.$$

These two q -exponential functions are related to each other as follows:

$$e_q(x)E_q(-x) = 1, \quad e_{q^{-1}}(x) = E_q(-qx).$$

Chapter 2

Connection formulae of the Ramanujan entire function and the resummation of the divergent series

$${}_2\varphi_0(0, 0; -; q, x)$$

In this chapter, we study a relation between the aforementioned two q -analogues of the Airy function from the viewpoint of connection problems on q -difference equations.

2.1 Relation between the Ramanujan entire function and the q -Airy function

To find a relation between the Ramanujan entire function and the q -Airy function, we compare q -difference equations satisfied by each of the functions. The Ramanujan entire function satisfies the following q -difference equation

$$(qx\sigma_q^2 - \sigma_q + 1) u(x) = 0. \quad (2.1)$$

The q -Airy function satisfies the second order linear q -difference equation

$$(\sigma_q^2 + x\sigma_q - 1) u(x) = 0. \quad (2.2)$$

We can transform the q -difference equation satisfied by the Ramanujan entire function with base q^2

$$\left(q^2 x \sigma_{q^2}^2 - \sigma_{q^2} + 1\right) u(x) = 0 \quad (2.3)$$

into a q -difference equation

$$\left(-q^5 t^2 \sigma_q^2 - \sigma_q + 1\right) f(t) = 0 \quad (2.4)$$

by changing the independent variable x to t by $-q^3 t^2 = x$. We can also transform (2.4) into (2.2) by changing the independent variable $t \rightarrow 1/t$ and a suitable change of a depending variable as we will show in the proof of the next proposition. In this way, we will find a relation between the Ramanujan entire function and the q -Airy function.

The first task is to give local formal solutions of (2.4) around the origin and the infinity.

Proposition 1. *The equation (2.4) has solutions*

$$f_1(t) = {}_0\varphi_1(-; 0; q^2, q^5 t^2) = A_{q^2}(-q^3 t^2), \quad (2.5)$$

$$f_2(t) = \theta_q(qt)\theta_q(-q^2 t) {}_2\varphi_0(0, 0; -, q^2, qt^2). \quad (2.6)$$

around the origin. The first solution $f_1(t)$ is a convergent series and represented by the Ramanujan entire function with the base q^2 . The second solution $f_2(t)$ contains a divergent series.

The equation (2.4) has solutions

$$v_1(t) = \theta_q(q^2 t) {}_1\varphi_1\left(0; -q; q, \frac{1}{t}\right) = \theta_q(q^2 t) \text{Ai}_q\left(-\frac{1}{t}\right) \quad (2.7)$$

$$v_2(t) = \theta_q(-q^2 t) {}_1\varphi_1\left(0; -q; q, -\frac{1}{t}\right) = \theta_q(-q^2 t) \text{Ai}_q\left(\frac{1}{t}\right) \quad (2.8)$$

around the infinity. Both solutions contain convergent series and represented by the q -Airy function with the base q .

Proof. Equation (2.4) has a unique holomorphic solution at $t = 0$:

$$f_1(t) = A_{q^2}(-q^3 t^2).$$

We define $\tilde{f}(t)$ by $f(t) = \theta_q(qt)\theta_q(-q^2 t)\tilde{f}(t)$. Since the theta function satisfies the relation

$$\sigma_q \left\{ \theta_q(qt)\theta_q(-q^2 t) \right\} = -\frac{1}{q^3 t^2} \theta_q(qt)\theta_q(-q^2 t),$$

the function $\tilde{f}(t)$ satisfies the equation

$$(\sigma_q^2 - \sigma_q - q^3 t^2) \tilde{f}(t) = 0. \quad (2.9)$$

The equation (2.9) has a unique power series solution of the form $\tilde{f}(t) = \sum_{n \geq 0} b_n t^n$ where $b_0 = 1$, which is

$$\tilde{f}(t) = {}_2\varphi_0(0, 0; -; q^2, qt^2) = \sum_{n \geq 0} \frac{1}{(q^2; q^2)_n} \left\{ (q^2)^{\frac{n(n-1)}{2}} \right\}^{-1} (qt^2)^n.$$

Therefore, the equation (2.4) has another (formal) solution as follows:

$$f_2(t) = \theta_q(qt) \theta_q(-q^2 t) {}_2\varphi_0(0, 0; -; q^2, qt^2).$$

We consider local solutions of (2.4) around $t = \infty$. We set

$$z(t) = \frac{1}{\theta_q(-q^2 t)} f(t).$$

Then $z(t)$ satisfies

$$\left(-\sigma_q^2 + \frac{1}{q^2 t} \sigma_q + 1 \right) z(t) = 0.$$

We set $x = 1/t$ and $u(x) = z(1/t)$. Then $u(x)$ satisfies the q -Airy equation

$$(\sigma_q^2 + x \sigma_q - 1) u(x) = 0.$$

We take local solutions of the q -Airy equation around $x = 0$ as follows:

$$u_1(x) = -\frac{\theta_q(x/q^2)}{\theta_q(-x/q^2)} \text{Ai}_q(-x), \quad u_2(x) = \text{Ai}_q(x).$$

Therefore (2.4) has solutions around $x = \infty$ as follows:

$$v_1(t) = \theta_q(q^2 t) \text{Ai}_q\left(-\frac{1}{t}\right) = \theta_q(q^2 t) {}_1\varphi_1\left(0; -q; q, \frac{1}{t}\right), \quad (2.10)$$

$$v_2(t) = \theta_q(-q^2 t) \text{Ai}_q\left(\frac{1}{t}\right) = \theta_q(-q^2 t) {}_1\varphi_1\left(0; -q; q, -\frac{1}{t}\right). \quad (2.11)$$

□

The Ramanujan entire function is a convergent solution of the equation (2.4) around $t = 0$. The solution $f_1(t)$ is a unique holomorphic solution at $t = 0$ with the condition $f_1(0) = 1$.

The q -Airy functions are solutions of (2.4) around $t = \infty$. We show a connection formula between the Ramanujan entire function (2.5) and the q -Airy functions (2.7), (2.8) in the next subsection 2.2.

2.2 Connection formula of the Ramanujan entire function

In the following, we give a formula which relates the Ramanujan entire function (with the base q^2) with the q -Airy function as a corollary to our connection formula between $f_1(t)$ and $v_1(t)$, $v_2(t)$.

We set $g(\tau) = (\mathcal{B}_q^- f_1)(\tau)$. We see that $g(\tau) = \sum_{n \geq 0} g_n \tau^n$, $g_0 = 1$ is a convergent series in our case. To begin with, we note that the q -Borel transformation has the following operational relation:

Lemma 2. *For any $l, m \in \mathbb{Z}_{\geq 0}$, we have*

$$\mathcal{B}_q^-(t^m \sigma_q^l) = q^{-\frac{m(m-1)}{2}} \tau^m \sigma_q^{l-m} \mathcal{B}_q^-.$$

The operational relation for the q -Borel transformation is given by Zhang [15]. We apply the q -Borel transformation \mathcal{B}_q^- to the function $f_1(t)$.

1. The q -difference equation satisfied by $(\mathcal{B}_q^- f_1)(\tau)$.

By the operational relation in Lemma 2, the function $g(\tau)$ satisfies a first order q -difference equation

$$g(q\tau) = (1 + q^2\tau)(1 - q^2\tau)g(\tau). \quad (2.12)$$

The q -difference equation (2.12) has a solution

$$h(\tau) = \frac{1}{(-q^2\tau; q)_\infty (q^2\tau; q)_\infty}.$$

We consider the Maclaurin series of the function $h(\tau)$, which is a formal power series solution of (2.12). Since there exists a unique power series solution $g(\tau)$ with a condition $g(0) = 1$, the Maclaurin series of $h(\tau)$ coincides with the solution $g(\tau)$. Then we obtain the following infinite product representation of $g(\tau)$:

$$g(\tau) = \frac{1}{(-q^2\tau; q)_\infty (q^2\tau; q)_\infty}.$$

The function $g(\tau)$ has simple poles at

$$\left\{ \tau; \tau = \pm q^{-2-k}, \quad \forall k \in \mathbb{Z}_{\geq 0} \right\}.$$

In particular, the radius of convergence of $g(\tau)$ is $|q|^{-2}$.

2. Residue calculus for $(\mathcal{L}_q^- \circ \mathcal{B}_q^- f_1)(t)$.

We fix a number $r > 0$ such that $|q|^{-1} < r < |q|^{-2}$ and define a set $C_l = \{\tau \in \mathbb{C} \mid |\tau| = r|q|^{-l}\}$, for $l \in \mathbb{Z}_{\geq 0}$. Applying the q -Laplace transformation \mathcal{L}_q^- to $g(\tau)$, we obtain an integral representation of $f_1(t)$ by Lemma 1.

$$\begin{aligned}
f_1(t) &= \frac{1}{2\pi i} \oint_{C_0} g(\tau) \theta_q \left(\frac{t}{\tau} \right) \frac{d\tau}{\tau} \\
&= \frac{1}{2\pi i} \int_{|\tau|=r|q|^{-l}} g(\tau) \theta_q \left(\frac{t}{\tau} \right) \frac{d\tau}{\tau} \\
&\quad - \sum_{k \geq 0}^{l-1} \operatorname{Res} \left\{ g(\tau) \theta_q \left(\frac{t}{\tau} \right) \frac{1}{\tau}; \tau = -q^{-2-k} \right\} \\
&\quad - \sum_{k \geq 0}^{l-1} \operatorname{Res} \left\{ g(\tau) \theta_q \left(\frac{t}{\tau} \right) \frac{1}{\tau}; \tau = q^{-2-k} \right\}.
\end{aligned} \tag{2.13}$$

At first, we show the integral on $|\tau| = r|q|^{-l}$ goes to zero when $l \rightarrow \infty$.

Proposition 2. *For any $t \in \mathbb{C}^*$, we have*

$$\lim_{l \rightarrow \infty} \left| \frac{1}{2\pi i} \int_{|\tau|=r|q|^{-l}} g(\tau) \theta_q \left(\frac{t}{\tau} \right) \frac{d\tau}{\tau} \right| = 0.$$

For the proof, we prepare two lemmas on the q -shifted factorials.

Lemma 3. *For any $l \in \mathbb{Z}_{>0}$, we have*

$$(\tau q^{2-l}; q)_l = \tau^l (-1)^l q^{\frac{l(l-3)}{2}} \left(\frac{1}{\tau q}; q \right)_l.$$

The lemma above can be proved directly.

Lemma 4. *For any $\tau \in C_0$, we have*

$$\frac{1}{\left| \left(\frac{1}{\tau q}; q \right)_l \right|} \leq \frac{1}{\left(\frac{1}{r|q}; |q| \right)_l} < \frac{1}{\left(\frac{1}{r|q}; |q| \right)_\infty}.$$

Proof. Since $|q|^{-1} < r < |q|^{-2}$, we have $|\tau q^j| > 1$ ($j = 1, 0, -1, \dots$), where $\tau \in C_0$. We remark that

$$\left|1 - \frac{1}{\tau q^j}\right| \geq 1 - \frac{1}{r|q|^j}, \quad j = 1, 0, -1, \dots.$$

Therefore we have an estimation

$$\left|\left(\frac{1}{\tau q}; q\right)_l\right| \geq \left(\frac{1}{r|q|}; |q|\right)_l > \left(\frac{1}{r|q|}; |q|\right)_\infty.$$

Thus we obtain

$$\frac{1}{\left|\left(\frac{1}{\tau q}; q\right)_l\right|} \leq \frac{1}{\left(\frac{1}{r|q|}; |q|\right)_l} < \frac{1}{\left(\frac{1}{r|q|}; |q|\right)_\infty}.$$

□

We are ready to prove Proposition 2.

Proof. We put $M := 1/\left(\frac{1}{r|q|}; |q|\right)_\infty$ and $N := \max_{\tau \in C_0} |g(\tau)\theta_q(t/\tau)|$.

$$\begin{aligned} & \frac{1}{2\pi i} \int_{|\tau|=r|q|^{-l}} g(\tau)\theta_q\left(\frac{t}{\tau}\right) \frac{d\tau}{\tau} \\ &= \frac{1}{2\pi i} \oint_{C_0} g(\tau q^{-l})\theta_q\left(\frac{tq^l}{\tau}\right) \frac{d\tau}{\tau} \\ &= \frac{1}{2\pi i} \oint_{C_0} \frac{g(\tau)}{(\tau q^{2-l}, -\tau q^{2-l}; q)_l} q^{-\frac{l(l-1)}{2}} \left(\frac{t}{\tau}\right)^{-l} \theta_q\left(\frac{t}{\tau}\right) \frac{d\tau}{\tau} \\ &= \frac{1}{2\pi i} \oint_{C_0} \frac{\tau^{-2l} q^{l(l-3)} g(\tau)}{(1/\tau q, -1/\tau q; q)_l} q^{-\frac{l(l-1)}{2}} \left(\frac{t}{\tau}\right)^{-l} \theta_q\left(\frac{t}{\tau}\right) \frac{d\tau}{\tau} \\ &= \frac{1}{2\pi i} q^{\frac{l(l-5)}{2}} t^{-l} \oint_{C_0} \frac{g(\tau)\theta_q\left(\frac{t}{\tau}\right) \tau^{-l}}{(1/\tau q, -1/\tau q; q)_l} \frac{d\tau}{\tau}. \end{aligned}$$

Therefore we have

$$\begin{aligned} \left| \frac{1}{2\pi i} \int_{|\tau|=r|q|^{-l}} g(\tau)\theta_q\left(\frac{t}{\tau}\right) \frac{d\tau}{\tau} \right| &\leq \frac{1}{2\pi} |q|^{\frac{l(l-5)}{2}} |t|^{-l} \oint_{C_0} \frac{1}{\left(\frac{1}{r|q|}; |q|\right)_\infty^2} r^{-l} N \left| \frac{d\tau}{\tau} \right| \\ &= M^2 N |q|^{\frac{l(l-5)}{2}} |t|^{-l} r^{-l} \rightarrow 0 \quad (l \rightarrow \infty) \end{aligned}$$

as desired. □

Hence $f_1(t)$ has the expression

$$f_1(t) = - \sum_{k \geq 0} \operatorname{Res} \left\{ g(\tau) \theta_q \left(\frac{t}{\tau} \right) \frac{1}{\tau}; \tau = -q^{-2-k} \right\} \\ - \sum_{k \geq 0} \operatorname{Res} \left\{ g(\tau) \theta_q \left(\frac{t}{\tau} \right) \frac{1}{\tau}; \tau = q^{-2-k} \right\}.$$

We calculate the residues by the following lemma.

Lemma 5. *For any $k \in \mathbb{Z}_{>0}$, $\lambda \in \mathbb{C}^*$, we have:*

$$(a) \operatorname{Res} \left\{ \frac{1}{(\tau/\lambda; q)_\infty} \frac{1}{\tau}; \tau = \lambda q^{-k} \right\} = \frac{(-1)^{k+1} q^{\frac{k(k+1)}{2}}}{(q; q)_k (q; q)_\infty}, \\ (b) \frac{1}{(\lambda q^{-k}; q)_\infty} = \frac{(-\lambda)^{-k} q^{\frac{k(k+1)}{2}}}{(\lambda; q)_\infty (q/\lambda; q)_k}, \quad \lambda \notin q^{\mathbb{Z}}.$$

By Lemma 5, we have

$$\operatorname{Res}_{\tau=q^{-2-k}} g(\tau) \theta_q \left(\frac{t}{\tau} \right) \frac{1}{\tau} = \frac{\theta_q(q^{2+k}t)}{(-q^{-k}; q)_\infty} \frac{(-1)^{k+1} q^{\frac{k(k+1)}{2}}}{(q; q)_k (q; q)_\infty} \\ = \frac{q^{\frac{k(k+1)}{2}}}{(-1; q)_\infty (-q; q)_k} (q^2 t)^{-k} q^{-\frac{k(k-1)}{2}} \theta_q(q^2 t) \frac{(-1)^{k+1} q^{\frac{k(k+1)}{2}}}{(q; q)_k (q; q)_\infty} \\ = - \frac{\theta_q(q^2 t)}{(q, -1; q)_\infty} \frac{1}{(-q; q)_k (q; q)_k} (-1)^k q^{\frac{k(k-1)}{2}} \left(\frac{1}{t} \right)^k.$$

In the same way, we calculate other residues.

By taking the sum of all the residues, we obtain

$$f_1(t) = \frac{\theta_q(q^2 t)}{(q, -1; q)_\infty} {}_1\varphi_1 \left(0, -q; q, \frac{1}{t} \right) + \frac{\theta_q(-q^2 t)}{(q, -1; q)_\infty} {}_1\varphi_1 \left(0, -q; q, -\frac{1}{t} \right).$$

Therefore, we have reached the following connection formula.

Theorem 2. *For any $x \in \mathbb{C}^*$, we have a connection formula*

$$f_1(t) = \frac{1}{(q, -1; q)_\infty} v_1(t) + \frac{1}{(q, -1; q)_\infty} v_2(t).$$

This connection formula derives a relation between the Ramanujan entire function with base q^2 and the q -Airy functions with base q , namely,

$$\begin{aligned} A_{q^2}(-q^3 t^2) &= \frac{1}{(q, -1; q)_\infty} \theta_q(q^2 t) \text{Ai}_q\left(-\frac{1}{t}\right) \\ &\quad + \frac{1}{(q, -1; q)_\infty} \theta_q(-q^2 t) \text{Ai}_q\left(\frac{1}{t}\right). \end{aligned}$$

2.3 Resummation of ${}_2\varphi_0(0, 0; -; q, -x/q)$

We recall that the formal solution $f_2(t)$ contains a divergent basic hypergeometric series. We construct a solution $\tilde{f}_2(t, \lambda)$ by the q -Borel-Laplace transformation of the first kind, which is holomorphic on $\mathbb{C}^* \setminus [-\lambda; q]$. Then we can consider a connection formula between the solution $\tilde{f}_2(t, \lambda)$ and $v_1(t)$, $v_2(t)$, which contains a continuous parameter λ . In subsection 2.3.1, we show a relation between the q -exponential function $e_q(x)$ and convergent series ${}_0\varphi_1$ with the base q^2 . We also show a connection formula for a resummation of the divergent series ${}_2\varphi_0(0, 0; -; q, -x/q)$ by applying Proposition 3 in subsection 2.3.2. Then we obtain a connection formula between the resummation $\tilde{f}_2(t, \lambda)$ and $v_1(t)$, $v_2(t)$ in Theorem 4.

2.3.1 Alternative representation of q -exponential functions

We show an alternative representation of q -exponential functions, which plays an important role later on.

By the triple product identity, we have the following relation between two q -exponential functions

$$e_q(x) = \frac{(q; q)_\infty}{\theta_q(-x)} E_q\left(-\frac{q}{x}\right) \quad (2.14)$$

on $\mathbb{C}^* \setminus [1; q]$. The aim of this subsection is to show a behavior of $e_q(x/q)$ around $x = \infty$ given in the following proposition.

Proposition 3. *For any $x \in \mathbb{C}^* \setminus [1; q]$, the function $e_q(x/q)$ has the following representation*

$$e_q\left(\frac{x}{q}\right) = \frac{(q; q)_\infty}{\theta_q\left(-\frac{x}{q}\right)} {}_0\varphi_1\left(-; q; q^2, \frac{q^5}{x^2}\right) - \frac{(q; q)_\infty}{\theta_q\left(-\frac{x}{q}\right)} \frac{q^2}{(1-q)x} {}_0\varphi_1\left(-; q^3; q^2, \frac{q^7}{x^2}\right).$$

We obtain Proposition 3 from the following lemma.

Lemma 6. *We have*

$$E_q(-x) = {}_0\varphi_1(-; q; q^2, qx^2) - \frac{q^2}{(1-q)x} {}_0\varphi_1(-; q^3; q^2, q^3x^2). \quad (2.15)$$

Proof. We separate the function ${}_0\varphi_0(-; -; q, x)$ by even terms and odd terms.

$$\begin{aligned} {}_0\varphi_0(-; -; q, x) &= \sum_{k \geq 0} \frac{1}{(q; q)_k} (-1)^k q^{\frac{k(k-1)}{2}} x^k \\ &= \sum_{k \geq 0} \frac{(-1)^{2k} q^{\frac{2k(2k-1)}{2}}}{(q; q)_{2k}} x^{2k} + \sum_{k \geq 0} \frac{(-1)^{2k+1} q^{\frac{(2k+1)2k}{2}}}{(q; q)_{2k+1}} x^{2k+1} \\ &= \sum_{k \geq 0} \frac{(-1)^{2k} q^{\frac{2k(2k-1)}{2}}}{(q; q)_{2k}} x^{2k} - \frac{x}{(1-q)} \sum_{k \geq 0} \frac{(-1)^{2k} q^{\frac{(2k+1)2k}{2}}}{(q^2; q)_{2k}} x^{2k} \\ &= \sum_{k \geq 0} \frac{\left\{ (-1)^k (q^2)^{\frac{k(k-1)}{2}} \right\}^2 q^k}{(q, q^2; q^2)_k} x^{2k} - \frac{x}{(1-q)} \sum_{k \geq 0} \frac{\left\{ (-1)^k (q^2)^{\frac{k(k-1)}{2}} \right\}^2 q^{3k}}{(q^2, q^3; q^2)_k} x^{2k} \\ &= {}_0\varphi_1(-; q; q^2, qx^2) - \frac{q^2}{(1-q)x} {}_0\varphi_1(-; q^3; q^2, q^3x^2). \end{aligned}$$

Since

$$E_q(x) = {}_0\varphi_0(-; -; q, -x), \quad |x| < 1,$$

we have the result. \square

Then Lemma 6 implies

$$E_q\left(-\frac{q^2}{x}\right) = {}_0\varphi_1\left(-; q; q^2, \frac{q^5}{x^2}\right) - \frac{q^2}{(1-q)x} {}_0\varphi_1\left(-; q^3; q^2, \frac{q^7}{x^2}\right).$$

Thus we have shown Proposition 3.

2.3.2 Connection formula for the resummation of ${}_2\varphi_0$

Since $f_2(t)$ contains a divergent series ${}_2\varphi_0(0, 0; -; q, -x/q)$, we need to give a resummation of the divergent series by the q -Borel-Laplace transformation of the first kind. We set

$${}_2f_0(0, 0; -; q, \lambda, -x/q) := \mathcal{L}_{q, \lambda}^+ \circ \mathcal{B}_q^+ {}_2\varphi_0(0, 0; -; q, -x/q).$$

Theorem 3. For any $x \in \mathbb{C}^* \setminus [-\lambda; q]$, we have

$$\begin{aligned} {}_2f_0\left(0, 0; -; q, \lambda, -\frac{x}{q}\right) &= (q; q)_\infty \frac{\theta_{q^2}\left(-\frac{\lambda^2}{qx}\right)}{\theta_q\left(-\frac{\lambda}{q}\right)\theta_q\left(\frac{\lambda}{x}\right)} {}_1\varphi_1\left(0; q; q^2, \frac{q^2}{x}\right) \\ &\quad + \frac{(q; q)_\infty}{1-q} \frac{\theta_{q^2}\left(-\frac{\lambda^2}{x}\right)}{\theta_q\left(-\frac{\lambda}{q}\right)\theta_q\left(\frac{\lambda}{x}\right)} \frac{\lambda}{x} {}_1\varphi_1\left(0; q^3; q^2, \frac{q^3}{x}\right). \end{aligned}$$

Proof. We apply the q -Borel transformation \mathcal{B}_q^+ to the divergent series $v(x) = {}_2\varphi_0(0, 0; -; q, -x/q)$. Let $\varphi(\xi) = e_q(\xi/q)$. Then $(\mathcal{B}_q^+v)(\xi)$ is the Maclaurin expansion of $\varphi(\xi)$. The function $\varphi(\xi)$ is holomorphic around $\xi = 0$. By Proposition 3,

$$\varphi(\xi) = \frac{(q; q)_\infty}{\theta_q\left(-\frac{\xi}{q}\right)} {}_0\varphi_1\left(-; q; q^2, \frac{q^5}{\xi^2}\right) - \frac{(q; q)_\infty}{\theta_q\left(-\frac{\xi}{q}\right)} \frac{q^2}{(1-q)\xi} {}_0\varphi_1\left(-; q^3; q^2, \frac{q^7}{\xi^2}\right).$$

We set

$$\begin{aligned} \varphi_1(\xi) &= \frac{1}{\theta_q\left(-\frac{\xi}{q}\right)} {}_0\varphi_1\left(-; q; q^2, \frac{q^5}{\xi^2}\right), \\ \varphi_2(\xi) &= \frac{1}{\theta_q\left(-\frac{\xi}{q}\right)} \frac{1}{\xi} {}_0\varphi_1\left(-; q^3; q^2, \frac{q^7}{\xi^2}\right). \end{aligned}$$

Both $\varphi_1(\xi)$ and $\varphi_2(\xi)$ are meromorphic functions on \mathbb{C}^* , which leads to the convergence of $\mathcal{L}_{q,\lambda}^+\varphi$ as we shall show now.

We apply the q -Laplace transformation $\mathcal{L}_{q,\lambda}^+$ to the functions $\varphi_1(\xi)$ and $\varphi_2(\xi)$.

$$\begin{aligned}
(\mathcal{L}_{q,\lambda}^+ \varphi_1)(x) &= \sum_{n \in \mathbb{Z}} \frac{\varphi_1(\lambda q^n)}{\theta_q\left(\frac{\lambda q^n}{x}\right)} = \sum_{n \in \mathbb{Z}} \frac{1}{\theta_q\left(\frac{\lambda q^n}{x}\right)} \frac{1}{\theta_q\left(-\frac{\lambda q^n}{q}\right)} {}_0\varphi_1\left(-; q; q^2, \frac{q^5}{\lambda^2 q^{2n}}\right) \\
&= \frac{1}{\theta_q\left(-\frac{\lambda}{q}\right) \theta_q\left(\frac{\lambda}{x}\right)} \sum_{n \in \mathbb{Z}} q^{n(n-1)} \left(-\frac{\lambda^2}{qx}\right)^n \sum_{m \geq 0} \frac{(q^2)^{m(m-1)}}{(q; q^2; q^2)_m} \left(\frac{q^{5-2n}}{\lambda^2}\right)^m \\
&= \frac{1}{\theta_q\left(-\frac{\lambda}{q}\right) \theta_q\left(\frac{\lambda}{x}\right)} \sum_{n-m \in \mathbb{Z}} (q^2)^{\frac{(n-m)(n-m-1)}{2}} \left(-\frac{\lambda^2}{qx}\right)^{n-m} \\
&\quad \times \sum_{m \geq 0} \frac{(-1)^m (q^2)^{\frac{m(m-1)}{2}}}{(q; q^2; q^2)_m} \left(\frac{q^2}{x}\right)^m \\
&= \frac{\theta_{q^2}\left(-\frac{\lambda^2}{qx}\right)}{\theta_q\left(-\frac{\lambda}{q}\right) \theta_q\left(\frac{\lambda}{x}\right)} {}_1\varphi_1\left(0; q; q^2, \frac{q^2}{x}\right).
\end{aligned}$$

In the same way, we obtain

$$(\mathcal{L}_{q,\lambda}^+ \varphi_2)(x) = -\frac{\theta_{q^2}\left(-\frac{\lambda^2}{x}\right)}{\theta_q\left(-\frac{\lambda}{q}\right) \theta_q\left(\frac{\lambda}{x}\right)} \frac{\lambda}{x q^2} {}_1\varphi_1\left(0; q^3; q^2, \frac{q^3}{x}\right).$$

Therefore we obtain

$$\begin{aligned}
{}_2f_0\left(0, 0; -; q, \lambda, -\frac{x}{q}\right) &= \mathcal{L}_{q,\lambda}^+ \circ \mathcal{B}_{q,\lambda}^+ {}_2\varphi_0\left(0, 0; -; q, -\frac{x}{q}\right) \\
&= (q; q)_\infty \frac{\theta_{q^2}\left(-\frac{\lambda^2}{qx}\right)}{\theta_q\left(-\frac{\lambda}{q}\right) \theta_q\left(\frac{\lambda}{x}\right)} {}_1\varphi_1\left(0; q; q^2, \frac{q^2}{x}\right) \\
&\quad + \frac{(q; q)_\infty}{1-q} \frac{\theta_{q^2}\left(-\frac{\lambda^2}{x}\right)}{\theta_q\left(-\frac{\lambda}{q}\right) \theta_q\left(\frac{\lambda}{x}\right)} \frac{\lambda}{x} {}_1\varphi_1\left(0; q^3; q^2, \frac{q^3}{x}\right).
\end{aligned}$$

□

A resummation of the formal solution $f_2(t)$ in (2.6) is given by $\tilde{f}_2(t, \lambda) = \theta_q(qt)\theta_q(-q^2t) {}_2f_0(0, 0; -; q^2, \lambda, qt^2)$. We obtain the connection formula between $f_2(t, \lambda)$ and $v_1(t)$, $v_2(t)$ from Theorem 3.

Theorem 4. For any $t \in \mathbb{C}^*$ such that $t^2 \in \mathbb{C}^* \setminus [\lambda/q; q^2]$, we have

$$\begin{aligned} \theta_q(qt)\theta_q(-q^2t) {}_2f_0(0, 0; -; q^2, \lambda, qt^2) &= \frac{(q^2; q^2)_\infty \theta_q(qt)\theta_q(-q^2t) \theta_q\left(\frac{\lambda}{q^3t}\right)}{\theta_{q^2}\left(-\frac{\lambda}{q^2}\right) \theta_{q^2}\left(\frac{-\lambda}{q^3t^2}\right) 2\theta_q(q^2t)} v_1(t) \\ &+ \frac{(q^2; q^2)_\infty \theta_q(qt)\theta_q(-q^2t) \theta_q\left(-\frac{\lambda}{q^3t}\right)}{\theta_{q^2}\left(-\frac{\lambda}{q^2}\right) \theta_{q^2}\left(\frac{-\lambda}{q^3t^2}\right) 2\theta_q(-q^2t)} v_2(t) \end{aligned}$$

where $v_1(t)$, $v_2(t)$ are the local solutions at the infinity:

$$\begin{aligned} v_1(t) &= \theta_q(q^2t) {}_1\varphi_1\left(0; -q; q, \frac{1}{t}\right) = \theta_q(q^2t) \text{Ai}_q\left(-\frac{1}{t}\right), \\ v_2(t) &= \theta_q(-q^2t) {}_1\varphi_1\left(0; -q; q, -\frac{1}{t}\right) = \theta_q(-q^2t) \text{Ai}_q\left(\frac{1}{t}\right). \end{aligned}$$

We prepare some relations between some functions with different bases before proving Theorem 4. It is easily checked that

$$(a; q)_{2m} = (a; q^2)_m (aq; q^2)_m, \quad (a; q)_{2m+1} = (1-a)(aq; q^2)_m (aq^2; q^2)_m. \quad (2.16)$$

In (2.16), we set $a \mapsto q^2$ and $q \mapsto q^2$. Then we have

$$(q^2; q^2)_{2m} = (q^2; q^4)_m (q^4; q^4)_m, \quad (2.17)$$

$$(q^2; q^2)_{2m+1} = (1-q^2)(q^4; q^4)_m (q^6; q^4)_m. \quad (2.18)$$

For any $m \in \mathbb{Z}_{\geq 0}$, we have

$$q^{\frac{2m(2m-1)}{2}} = (q^4)^{\frac{m(m-1)}{2}} \times q^m, \quad q^{\frac{(2m+1)2m}{2}} = (q^4)^{\frac{m(m-1)}{2}} \times q^{3m}. \quad (2.19)$$

By the formulae (2.16), (2.17), (2.18) and (2.19), we obtain the following lemma.

Lemma 7. We have the following relations between functions ${}_1\varphi_1$ with different bases q and q^4 :

$$\begin{aligned} {}_1\varphi_1(0; -q; q, x) &= {}_1\varphi_1(0; q^2; q^4, -qx^2) - \frac{x}{1-q^2} {}_1\varphi_1(0; q^6; q^4, -q^3x^2), \\ {}_1\varphi_1(0; -q; q, -x) &= {}_1\varphi_1(0; q^2; q^4, -qx^2) + \frac{x}{1-q^2} {}_1\varphi_1(0; q^6; q^4, -q^3x^2). \end{aligned}$$

The theta functions with the different bases have the following relations.

Lemma 8. *For any $x \in \mathbb{C}^*$, we have*

$$\begin{aligned}\theta_q\left(\frac{x}{q}\right) + \theta_q\left(-\frac{x}{q}\right) &= 2\theta_{q^4}\left(\frac{x^2}{q}\right), \\ \theta_q\left(\frac{x}{q}\right) - \theta_q\left(-\frac{x}{q}\right) &= 2\frac{x}{q}\theta_{q^4}(qx^2).\end{aligned}$$

Corollary 1. *If we put $x \mapsto \lambda/(q^2t)$, we have*

$$\begin{aligned}\theta_q\left(\frac{\lambda}{q^3t}\right) + \theta_q\left(-\frac{\lambda}{q^3t}\right) &= 2\theta_{q^4}\left(\frac{\lambda^2}{q^5t^2}\right), \\ \theta_q\left(\frac{\lambda}{q^3t}\right) - \theta_q\left(-\frac{\lambda}{q^3t}\right) &= 2\frac{\lambda}{q^3t^2}\theta_{q^4}\left(\frac{\lambda^2}{q^3t^2}\right).\end{aligned}$$

We give a proof of Theorem 4.

Proof. In Theorem 3, we put $q \mapsto q^2$ and $x \mapsto -q^3t^2$. Then,

$$\begin{aligned}{}_2f_0(0, 0; -; q^2, \lambda, qt^2) &= \frac{(q^2; q^2)_\infty}{\theta_{q^2}\left(-\frac{\lambda}{q^2}\right)\theta_{q^2}\left(\frac{-\lambda}{q^3t^2}\right)} \left\{ \theta_{q^4}\left(\frac{\lambda^2}{q^5t^2}\right) {}_1\varphi_1\left(0; q^2; q^4, -\frac{q}{t^2}\right) \right. \\ &\quad \left. + \theta_{q^4}\left(\frac{\lambda^2}{q^3t^2}\right) \frac{-\lambda}{(1-q^2)q^3t^2} {}_1\varphi_1\left(0; q^6; q^4, -\frac{q^3}{t^2}\right) \right\}.\end{aligned}$$

We rewrite the part $\{\dots\}$ in the right hand side by using Lemma 7 and Corollary 1.

$$\begin{aligned}
& \theta_{q^4} \left(\frac{\lambda^2}{q^5 t^2} \right) {}_1\varphi_1 \left(0; q^2; q^4, -\frac{q}{t^2} \right) + \theta_{q^4} \left(\frac{\lambda^2}{q^3 t^2} \right) \frac{-\lambda}{(1-q^2)q^3 t^2} {}_1\varphi_1 \left(0; q^6; q^4, -\frac{q^3}{t^2} \right) \\
&= \left\{ \frac{\theta_q \left(\frac{\lambda}{q^3 t} \right) + \theta_q \left(-\frac{\lambda}{q^3 t} \right)}{2} \right\} {}_1\varphi_1 \left(0; q^2; q^4, -\frac{q}{t^2} \right) \\
&\quad + \left\{ \frac{\theta_q \left(\frac{\lambda}{q^3 t} \right) - \theta_q \left(-\frac{\lambda}{q^3 t} \right)}{2} \right\} \frac{-1}{(1-q^2)t} {}_1\varphi_1 \left(0; q^6; q^4, -\frac{q^3}{t^2} \right) \\
&= \frac{\theta_q \left(\frac{\lambda}{q^3 t} \right)}{2} \left\{ {}_1\varphi_1 \left(0; q^2; q^4, -\frac{q}{t^2} \right) + \frac{-1}{(1-q^2)t} {}_1\varphi_1 \left(0; q^6; q^4, -\frac{q^3}{t^2} \right) \right\} \\
&\quad + \frac{\theta_q \left(-\frac{\lambda}{q^3 t} \right)}{2} \left\{ {}_1\varphi_1 \left(0; q^2; q^4, -\frac{q}{t^2} \right) + \frac{1}{(1-q^2)t} {}_1\varphi_1 \left(0; q^6; q^4, -\frac{q^3}{t^2} \right) \right\} \\
&= \frac{\theta_q \left(\frac{\lambda}{q^3 t} \right)}{2} {}_1\varphi_1 \left(0; -q; q, \frac{1}{t} \right) + \frac{\theta_q \left(-\frac{\lambda}{q^3 t} \right)}{2} {}_1\varphi_1 \left(0; -q; q, -\frac{1}{t} \right).
\end{aligned}$$

Hence we have

$${}_2f_0(0, 0; -, q^2, \lambda, qt^2) = \frac{(q^2; q^2)_\infty}{\theta_{q^2} \left(-\frac{\lambda}{q^2} \right) \theta_{q^2} \left(\frac{-\lambda}{q^3 t^2} \right)} \left\{ \frac{\theta_q \left(\frac{\lambda}{q^3 t} \right)}{2\theta_q(q^2 t)} v_1(t) + \frac{\theta_q \left(-\frac{\lambda}{q^3 t} \right)}{2\theta_q(-q^2 t)} v_2(t) \right\},$$

completing the proof of Theorem 4. \square

By the theta relations in Lemma 8, we obtain another representation of our connection formula as follows:

Proposition 4. *For any $x \in \mathbb{C}^*$, we have*

$$\begin{aligned}
A_{q^2} \left(-\frac{q^3}{x^2} \right) &= \frac{2}{(q, -1; q)_\infty} \theta_{q^4} \left(\frac{x^2}{q} \right) {}_1\varphi_1(0; q^2; q^4, -qx^2) \\
&\quad + \frac{2}{(q, -1; q)_\infty} \frac{q^2}{q^2 - 1} \theta_{q^4} \left(\frac{x^2}{q^3} \right) {}_1\varphi_1(0; q^6; q^4, -q^3 x^2).
\end{aligned}$$

2.4 Summary

We have solved the connection problem for the second order linear q -difference equation

$$(-q^5 t^2 \sigma_q^2 - \sigma_q + 1) f(t) = 0. \tag{2.20}$$

This equation has solutions

$$\begin{aligned} f_1(t) &= {}_0\varphi_1(-; 0; q^2, q^5t^2) = A_{q^2}(-q^3t^2), \\ f_2(t) &= \theta_q(qt)\theta_q(-q^2t){}_2\varphi_0(0, 0; -, q^2, qt^2) \end{aligned}$$

around $t = 0$. The solution $f_1(t)$ is the Ramanujan entire function with the base q^2 . The solution $f_2(t)$ contains a divergent series ${}_2\varphi_0(0, 0; -, q^2, qt^2)$. Thus, we consider ${}_2f_0(0, 0; -, q, \lambda, -x/q) := \mathcal{L}_{q, \lambda}^+ \circ \mathcal{B}_q^+ {}_2\varphi_0(0, 0; -, q, -x/q)$, which is a resummation of a divergent series ${}_2\varphi_0(0, 0; -, q, -x/q)$. We remark that the function ${}_2f_0(0, 0; -, q, \lambda, -x/q)$ is analytic on $\mathbb{C}^* \setminus [-\lambda; q]$. We set $\tilde{f}_2(t, \lambda) := \theta_q(qt)\theta_q(-q^2t){}_2f_0(0, 0; -, q^2, \lambda, qt^2)$. The equation (2.20) also has solutions

$$\begin{aligned} v_1(t) &= \theta_q(q^2t){}_1\varphi_1\left(0; -q; q, \frac{1}{t}\right) = \theta_q(q^2t) \text{Ai}_q\left(-\frac{1}{t}\right), \\ v_2(t) &= \theta_q(-q^2t){}_1\varphi_1\left(0; -q; q, -\frac{1}{t}\right) = \theta_q(-q^2t) \text{Ai}_q\left(\frac{1}{t}\right) \end{aligned}$$

around $t = \infty$. Both solutions $v_1(t)$ and $v_2(t)$ are represented by the q -Airy function, so that they are convergent at infinity.

We gave the connection formulae for the equation (2.20) as follows:

$$\begin{pmatrix} f_1(t) \\ \tilde{f}_2(t, \lambda) \end{pmatrix} = \begin{pmatrix} C_{11} & C_{12} \\ C_{21}(t, \lambda) & C_{22}(t, \lambda) \end{pmatrix} \begin{pmatrix} v_1(t) \\ v_2(t) \end{pmatrix}.$$

The connection formula between $\tilde{f}_2(t, \lambda)$ and $v_1(t), v_2(t)$ holds for any $t \in \mathbb{C}^*$ except poles of $C_{21}(t, \lambda)$ and $C_{22}(t, \lambda)$. Connection coefficients are

$$C_{11} = C_{12} = \frac{1}{(q, -1; q)_\infty},$$

$$C_{21}(t, \lambda) = \frac{(q^2; q^2)_\infty \theta_q(qt)\theta_q(-q^2t) \theta_q\left(\frac{\lambda}{q^3t}\right)}{\theta_{q^2}\left(-\frac{\lambda}{q^2}\right) \theta_{q^2}\left(\frac{-\lambda}{q^3t^2}\right) 2\theta_q(q^2t)}$$

and

$$C_{22}(t, \lambda) = \frac{(q^2; q^2)_\infty \theta_q(qt)\theta_q(-q^2t) \theta_q\left(-\frac{\lambda}{q^3t}\right)}{\theta_{q^2}\left(-\frac{\lambda}{q^2}\right) \theta_{q^2}\left(\frac{-\lambda}{q^3t^2}\right) 2\theta_q(-q^2t)}.$$

We remark that the first connection formula gives a relation between the Ramanujan entire function A_{q^2} and the q -Airy function Ai_q :

$$\begin{aligned} A_{q^2}(-q^3 t^2) &= \frac{1}{(q, -1; q)_\infty} \theta_q(q^2 t) \text{Ai}_q\left(-\frac{1}{t}\right) \\ &\quad + \frac{1}{(q, -1; q)_\infty} \theta_q(-q^2 t) \text{Ai}_q\left(\frac{1}{t}\right). \end{aligned}$$

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