A Study of Double Integral Transformation of Generalized Hypergeometric Function

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Abstract: In the present paper the authors will establish a double integral transform of Fox’s $H$-function which leads to yet another interesting process of augmenting the parameters in the $H$-function. The result is of general character and on specializing the parameters suitably, yields several interesting results as particular cases.

Key words: $H$-function, Euler Transformation, Hypergeometric Function, Integral Transformation.(2000 Mathematics subject classification: 33C99)

I. Introduction

Rainville [7, p.104], Abdul Halim and Al-Salam [1] have shown that the single and double Euler transformations of the hypergeometric function $\ _pqF^m_n$ are effective tools for augmenting its parameters. Srivastava and Singhal [10] and Srivastava and Joshi [11] have discussed some similar interesting properties of $\ _pqF^m_n$ in double $H$-function and double Whittaker transforms respectively.

In what follows for the sake of brevity, we have used the symbols $(a_1, \ldots, a_p)$, $(b_1, \ldots, b_q)$, $a$, $b$, $\alpha$, $\beta$, to denote the set of parameters $(a_1, \alpha_1),\ldots,(a_p, \alpha_p)\frac{a}{r}, \frac{a+1}{r},\ldots,\frac{a+r-1}{r}$; $\Delta(r, a), \Delta(r, -a)$ and $\Delta(r, a_1), \Delta(r, a),\ldots,\Delta(r, a_p)$ respectively.

The $A$-function is defined by Gautam and Goyal [5] and represented as

$$A_{p,q}^{m,n} \left[ \sum_{j=1}^{m} (a_j, \alpha_j)_{p} \right] = \frac{1}{2\pi i} \int_{L} f(s) x^{s} ds \quad (1.1)$$

Where

$$f(s) = \prod_{j=1}^{m} \Gamma(a_j + \alpha_j s) \prod_{j=1}^{n} \Gamma(1-b_j - \beta_j s) \prod_{j=m+1}^{p} \Gamma(1-a_j - \alpha_j s) \prod_{j=j+1}^{q} \Gamma(b_j + \beta_j s) \quad (1.2)$$

The integral on the right hand side of (1.1) is convergent when $f > 0$ and $\arg(ux) < \frac{f \pi}{2}$, where

$$f = \Re \left( \sum_{j=1}^{m} a_j - \sum_{j=m+1}^{p} a_j + \sum_{j=1}^{q} \beta_j - \sum_{j=m+1}^{p} \beta_j \right)$$

$$u = \prod_{j=1}^{p} \alpha_j^{a_j} \prod_{j=1}^{q} \beta_j^{b_j} \quad (1.3)$$

(1.1) reduces to $H$-function given by Fox the following relation

$$A_{p,q}^{m,n} \left[ x(1-a_j, \alpha_j)_{p} \right] = H_{p,q}^{m,n} \left[ x(1-b_j, \beta_j)_{q} \right]$$

We shall use the following notations:

$$A^* = (1-a_p, \alpha_p), B^* = (1-b_q, \beta_q)$$

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II. Main Result

In this section, we have established the following double integral transform of $H$-function:

If $s, k$ and $r$ are positive integers, then

$$
A^{**} = (1-c_u, \gamma_u'), D^{**} = (1-d_v, \delta_v)
$$

The double integral converges.

Proof: To prove (2.1), we start with the following known result [2, p. 177]

$$
\int_0^\infty \int_0^\infty \phi(x + y) x^{\alpha-1} y^{\beta-1} dx dy = B(\alpha, \beta) \int_0^\infty \phi(z) z^{\alpha-1} dz
$$

(2.2)

Which is valid for $\Re(\alpha) > 0$ and $\Re(\beta) > 0$.

It is easy to prove by following the technique of reversing the order of integrations, that

$$
\int_0^\infty \int_0^\infty \phi(x + y) x^{\alpha-1} y^{\beta-1} A^{m,n}_{p,q} \left[ t x^s y^k (x + y)^r \right] \left[ B^+ \right] dx dy = \frac{\sqrt{2\pi}}{s} \frac{\alpha-1}{2} \frac{\beta-1}{2} \frac{1}{2} \frac{s - k - \beta}{(s + k)}
$$

(2.3)

Where $s, k$ and $r$ are positive integers,

$$
\delta = \frac{s^r k^k}{(s + k)^{s + k}}, \rho = s + k, D = s + k + r, p + q < 2(m + n), \arg t \left< \left( m + n - \frac{1}{2} p - \frac{1}{2} q \right) \pi,
$$

$$
\Re \left( \alpha + s - \frac{1-b_j}{\beta_j} \right) > 0, \Re \left( \beta + k - \frac{1-b_j}{\beta_j} \right) > 0, j = 1, 2, ..., m.
$$

In (2.3), taking
\[ \phi(z) = z^{-\sigma} A^{\frac{f - g}{g}} \left[ \frac{\lambda z}{\mu + \sigma} \right] \]

And evaluating the integral on the right hand side using [9, p.401] the result (2.1) follows.

**III. Particular Cases**

On choosing the parameters suitably in (2.1), several known and unknown results are obtained as particular cases. However, we mention some of the interesting results here.

(a) Taking \( f = v = 2, g = 0, u = 1, c_i = \frac{1}{2}, 1 - d_1 = v, 1 - d_2 = -v, \sigma = \mu + \frac{1}{2}, \alpha_j = \beta_j = \delta_j = \gamma_j = 1 \) in (2.1), and using [3, p.216, (5)]

\[ H_{1,2}^{2,0} \left[ x \left( \frac{1}{y} \right) \right] = \pi^{-\frac{1}{2}} e^{-\frac{1}{2}x} K_b \left( -\frac{1}{2}x \right), \]

We obtain

\[ \int_0^\infty \int_0^\infty x^{-\alpha} y^{-\beta} (x + y) \frac{1}{2} a^2 \frac{\lambda(x+y)}{2} K_1 \left( -\frac{1}{2} \lambda(x+y) \right) H^{a,a}_{p,q} \left[ x^k y^l (x + y)^r \right] dx dy = \]

\[ (2\pi)^{-\frac{1}{2}} e^{-\frac{1}{2}D} \left( f + g - \frac{1}{2} \right) \frac{1}{2} D^{-1} \sqrt{\lambda \pi} \]

\[ H^{m,n}_{p',q',r} \left[ t \delta D \lambda^\alpha \right] \left( \Delta(D, \lambda^{1-\alpha}), \Delta(1-\alpha, \lambda), \Delta(k, 1-\beta), \alpha \right), \]

(3.1)

Where \( \delta, D, \) and \( \lambda \) have the same value as (2.1) and

\[ A = \mu + \alpha + \beta + \frac{1}{2}; p + q < 2(m + n), \text{Re}(\alpha + s \beta_j \pm v) > 0, \text{Re}(\beta + s \beta_j \pm v) > 0, \]

\[ \text{Re} \left( \alpha + \beta + \mu \pm v + D \beta_j \pm \frac{1}{2} \right) > 0, j = 1, 2, ..., m; \text{Re}(\lambda) > 0, |\arg t| < \left( m + n - \frac{1}{2} p - \frac{1}{2} q \right) \pi. \]

(b) Further, replacing \( q, t \) and \( (1 - a_j, \alpha_j) \) by \( q + 1, -t \) and \( (a_j, \alpha_j) \) respectively and then putting

\( m = 1, n = p, b_j = 0, b_j = 1 - b_j \) (\( j = 1, 2, ..., q \)), using the result [3, p. 215, (1)] and [3, p. 4, (11)], we obtain

an interesting result obtained by Srivastava and Singhal [10]:

\[ \int_0^\infty \int_0^\infty x^{-\alpha} y^{-\beta} (x + y) \frac{1}{2} a^2 \frac{\lambda(x+y)}{2} K_1 \left( -\frac{1}{2} \lambda(x+y) \right) F_{p+3+k+2r} \left[ \right. \]

\[ \delta \left( \frac{s + k + r + 1}{\lambda} \right)^{\frac{1}{2}} \left[ \Delta(s + k + r, \alpha + \beta + \mu + 1) \right] \left( b_j, \lambda \right), \Delta(1-\alpha, \lambda), \Delta(k, 1-\beta), \alpha \right), \]

(3.2)

provided \( \text{Re}(\mu + \alpha + \beta + v + \frac{1}{2}) > 0, \text{Re}(\alpha) > 0, \text{Re}(\beta) > 0. \)

(c) Setting \( v = f = 2, g = 0, u = 1, c_i = 1 - \mu, 1 - d_1 = \frac{1}{2} + v, 1 - d_2 = \frac{1}{2} - v \) in (2.1) and using the known formula [3,p.216,(6)]
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\[ H^{2,0}_{1,2} \left[ x^{\left(\frac{1-k,1}{1+2m,1}\right)} \right] = e^{\frac{1}{2} W_{k,m}(x)}, \]

We have

\[ \int_{0}^{\infty} x^{a-1} y^{b-1} (x+y)^{\frac{1}{2}} e^{-\frac{1}{2}(x+y)} W_{\mu,p}\{\nu(x+y)\} H^{m,n}_{p,q}\left[ t x^{y^4} (x+y)^{r} \right] dx dy = \]

\[ (2\pi)^{\frac{1}{2}(2-D)} D^{\mu-\frac{1}{2}} \sum_{s+k}^{D} \lambda^{\alpha,\beta,\sigma} (s+k)^{\alpha+\beta,\frac{1}{2}} \]

\[ H^{m,n,p+2D}_{p+2D,q+2D}\left[ t \delta^{D,\mu} \right] \left[ \lambda(x+y) \right] p_{q} F_{1}^{\left(\frac{a_{1},a_{2}}{b_{1},b_{2}}\right)}\{t x^{y^2} (x+y)^{r} \} dx dy = \]

\[ \frac{\Gamma(\alpha + \beta + \sigma + v + \frac{1}{2})}{\lambda^{\alpha+\beta,\sigma} \Gamma(\alpha + \beta + \sigma - \mu + 1)} B(\alpha, \beta) \]

\[ t \delta^{D,\mu} \left[ \lambda(x+y) \right] p_{q} F_{1}^{\left(\frac{a_{1},a_{2}}{b_{1},b_{2}}\right)}\{t x^{y^2} (x+y)^{r} \} dx dy = \]

\[ (3.3) \]

Where

\[ D, p, \delta \text{ and } A \text{ are given in (2.1)}; \]

\[ p + q < 2(m + n), \text{ arg } t < \left( m + n - \frac{1}{2} \right) \pi, \text{ Re}(\lambda) > 0, \text{ Re}(\alpha + sb_{j}) > 0, \]

\[ \text{Re}(k + sb_{j}) > 0, \text{ Re}\left( m + n + \sigma + D b_{j} \pm v + \frac{1}{2} \right) > 0, \]

\[ \text{further, replacing } q, t, \text{ and } \left( 1 - a_{1}, a_{2} \right) \text{ by } q + 1, -t \text{ and } (a_{1}, a_{2}) \text{ respectively and then putting } \]

\[ m = 1, n = p, b_{1} = 0, b_{j+1} = 1 - b_{j} (j = 1, 2, ..., q) \text{ and using the result [3,p.215,(1)], (3.3) reduces to a result due to Srivastava and Joshi [11,p.19,(2.3)]} \]

\[ \int_{0}^{\infty} x^{a-1} y^{b-1} (x+y)^{\frac{1}{2}} e^{-\frac{1}{2}(x+y)} W_{\mu,p}\{\nu(x+y)\} p_{q} F_{1}^{\left(\frac{a_{1},a_{2}}{b_{1},b_{2}}\right)}\{t x^{y^2} (x+y)^{r} \} dx dy = \]

\[ \frac{\Gamma(\alpha + \beta + \sigma + v + \frac{1}{2})}{\lambda^{\alpha+\beta,\sigma} \Gamma(\alpha + \beta + \sigma - \mu + 1)} B(\alpha, \beta) \]

\[ t \delta^{D,\mu} \left[ \lambda(x+y) \right] p_{q} F_{1}^{\left(\frac{a_{1},a_{2}}{b_{1},b_{2}}\right)}\{t x^{y^2} (x+y)^{r} \} dx dy = \]

\[ (3.4) \]

Where

\[ \delta = \frac{s^{k}}{(s+k)^{s+k}}, \delta = \left( \frac{s+k+r}{\lambda} \right)^{s+k+r} \]

\[ \text{Re}(\alpha) > 0, \text{Re}(\beta) > 0, \text{Re}(\lambda) > 0, \text{Re}\left( \alpha + \beta + \sigma + v + \frac{1}{2} \right) > 0 \text{ and the resulting hypergeometric series} \]

\[ \text{converges}. \]

With \( \mu = 0, v = \pm \frac{1}{2} \text{ and } \sigma = -\frac{1}{2} \), (3.4) reduces to the earlier results of Jain [6] and Singh [8].

(e) Choosing \( f = g = u = 1, v = 2, c_{1} = 1 - k, 1 - d_{1} = \frac{1}{2} + M, 1 - d_{2} = \frac{1}{2} - M, \alpha_{j} = \beta_{j} = \delta_{j} = \gamma_{j} = 1 \text{ in} \)

\[ (2.1) \text{ and using the known result} \]

\[ H^{1,1}_{1,2} \left[ x^{\left(\frac{1-k,1}{1+2m,1}\right)} \right] = \frac{\Gamma(\frac{1}{2} + k + m)}{\Gamma(2m+1)} e^{\frac{1}{2} M_{k,m}(x)}, \]

We obtain

\[ \int_{0}^{\infty} x^{a-1} y^{b-1} (x+y)^{r} e^{-\frac{1}{2}(x+y)} M_{k,m}(\lambda(x+y)) p_{q} F_{1}^{\left(\frac{a_{1},a_{2}}{b_{1},b_{2}}\right)}\{t x^{y^2} (x+y)^{r} \} dx dy = \]

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\[
(2\pi)^{\frac{1}{2}}(2-D) \left. \frac{D^{k+A-\frac{1}{2}}}{\Gamma(k+1)} \frac{s^{\alpha-\frac{1}{2}}k^{\frac{1}{2}}}{k^{\alpha+\beta+\sigma}} (s+k)^{\alpha+\beta+\frac{1}{2}} \right| H_{p+q=2D+q+p}^m \left. \left\{ \frac{t\delta D}{\lambda^D} \right\} \right|_{(D_{1-A-\frac{1}{2}})}^D \left| (D_{k+\frac{1}{2}-\alpha-\beta}) \right| A^\alpha (D_{A+\frac{1}{2}}) \right| A^\beta \right| A^\sigma \right| \]

Where \( D, \rho, \delta \) and \( A \) are given in (2.1); \( p + q < 2(m+n) \), \( \arg t < \left( m+n - \frac{1}{2} p - \frac{1}{2} q \right) \pi \), \( \text{Re}(\lambda) > 0, \text{Re}(\alpha + sb_j) > 0 \), \( \text{Re}(\beta + kb_j) > 0 \), \( \text{Re}(\alpha + \beta + \sigma + Db_j + m + \frac{1}{2}) > 0 \), \( j = 1, 2, \ldots, m \).

(f) Substituting \( f = 1, g = u = 0, v = 2, 1 - d_i = \frac{1}{2} v, 1 - d_2 = -\frac{1}{2} v \) and using the result \( [3, \text{p.} 216, (3)] \)

\[
H_{b,2}^{1,0} \left[ x^{-\frac{1}{2}} \left( \frac{1}{2} + 1 \right) \right] = J_1(2\sqrt{x}),
\]

(2.1) reduces to

\[
\int_0^\infty x^\alpha y^\beta \frac{1}{e^x+y} J_2(2\sqrt{\lambda(x+y)} H_{p,q}^{m,a} \left[ \frac{tx^\alpha y^\beta}{b^x} \right] dx dy = \sqrt{2\pi} \frac{D^{2-A-\frac{1}{2}}}{\lambda^{\alpha+\beta+\sigma}} (s+k)^{\alpha+\beta+\frac{1}{2}} \left| H_{p+q=2D+q+p}^m \right. \left. \left\{ \frac{t\delta D}{\lambda^D} \right\} \right|_{(D_{1-A-\frac{1}{2}})}^D \left| (D_{k+\frac{1}{2}-\alpha-\beta}) \right| A^\alpha \right| (D_{A+\frac{1}{2}}) \right| A^\beta \right| A^\sigma \right| \]

Where \( \delta, D, \rho \) and \( A \) have the same values given in (2.1); \( p + q < 2(m+n) \), \( \arg t < \left( m+n - \frac{1}{2} p - \frac{1}{2} q \right) \pi \), \( \text{Re}(\lambda) > 0, \text{Re}(\alpha + sb_j) > 0 \), \( \text{Re}(\beta + kb_j) > 0 \), \( \text{Re}(\alpha + \beta + \sigma + Db_j + m + \frac{1}{2}) > 0 \), \( j = 1, 2, \ldots, m \);

\[
\text{Re}(\alpha + \beta + \sigma - D + Da_i, \frac{1}{4}) > i = 1, 2, \ldots, n.
\]

In view of the numerous properties of \( A \)-function, on specializing the parameters suitably, a large number of interesting results may be obtained as particular case.

References