

## TWO DIMENSIONAL LAPLACE TRANSFORMS OF GENERALIZED HYPERGEOMETRIC FUNCTIONS

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**ABSTRACT.** The object of this paper is to obtain new operational relations between the original and the image functions that involve generalized hypergeometric G-functions.

**KEY WORDS AND PHRASES:** Multidimensional Laplace transforms, Meijer's G-function.  
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### 1. INTRODUCTION.

The integral equation

$$\phi(p,q) = pq \int_0^\infty \int_0^\infty \exp(-px-xy)f(x,y) dy dx, \quad \text{Re}(p,q) > 0 \quad (1.1)$$

represents the classical Laplace transform of two variables and the functions  $\phi(p,q)$  and  $f(x,y)$  related by (1.1), are said to be operationally related to each other.  $\phi(p,q)$  is called the image and  $f(x,y)$  the original.

Symbolically we can write

$$\phi(p,q) \stackrel{\cdot\cdot}{=} f(x,y) \quad \text{or} \quad f(x,y) \stackrel{\cdot\cdot}{=} \phi(p,q), \quad (1.2)$$

and the symbol  $\stackrel{\cdot\cdot}{=}$  is called "operational".

Meijer's G-function [5] is defined by a Mellin-Barnes type integral

$$G_{u,v}^{m,n}(z \mid \begin{matrix} a_u \\ b_v \end{matrix}) = \frac{1}{2\pi i} \int_L \frac{\prod_{j=1}^m \Gamma(b_j - s) \prod_{j=1}^n \Gamma(1 - a_j + s)}{\prod_{j=m+1}^u \Gamma(1 - b_j + s) \prod_{j=n+1}^v \Gamma(a_j - s)} z^s ds \quad (1.3)$$

where  $m, n, u, v$  are integers with  $v > 1$ ;  $0 < n < u$ ;  $0 < m < v$ , the parameters  $a_j$  and  $b_j$  are such that no poles of  $\Gamma(b_j - s)$ ;  $j = 1, 2, \dots, m$  coincides with any pole of  $\Gamma(1 - a_k + s)$ ;  $k = 1, 2, \dots, n$ . Thus  $(a_k - b_j)$  is not a positive integer. The path  $L$  goes from  $-i\infty$  to  $+i\infty$  so that all poles of integrand must be simple and those of  $\Gamma(b_j - s)$ ;  $j = 1, 2, \dots, m$  lie on one side of the contour  $L$  and those of  $\Gamma(1 - a_k + s)$ ;  $k = 1, 2, \dots, n$  must lie on the other side. The integrand converges if  $u+v < 2(m+n)$  and  $|\arg z| < (m+n - \frac{1}{2}u - \frac{1}{2}v)\pi$ . For sake of brevity  $a_u$  denotes  $a_1, a_2, \dots, a_u$ .

In the present paper, we propose to establish a couple of formulae for

calculating Laplace transform pairs of two dimensions that involve Meijer's G-function.

## 2. THE MAIN RESULTS.

- (i)  $\bar{\delta} = m + n - \frac{1}{2}(u+v) > 0$ ,  $|\arg \alpha| < \bar{\delta}\pi$ ,  
(ii)  $0 < n < u$ ,  $0 < m < v$ ,  $v > 1$ ,  
(iii)  $\operatorname{Re}(b_j + \xi) > 0$ ,  $j = 1, 2, \dots, m$   
(iv)  $\operatorname{Re}(a_k + \xi - \frac{\sigma}{2} - \frac{r}{2}) < 0$ ,  $k = 1, 2, \dots, n$ ,  
(v)  $a_k - b_k$  is not a positive integer,  $j = 1, 2, \dots, m$ ,  $k = 1, 2, \dots, n$ ,  
(vi)  $r$  represents the non-negative integer,  $0, 1, 2, 3, \dots$ , then

$$\begin{aligned} x^r (xy)^{\sigma-\xi-1} G_{u+2, v}^{m, n+1} \left( \frac{\alpha}{xy} \mid \begin{matrix} 1-\xi, a_u, \sigma+r-\xi \\ b_v \end{matrix} \right) \\ \equiv p^{-r} (pq)^{\xi-\sigma+1} G_{u+1, v+1}^{m+1, n+1} \left( \alpha \mid \begin{matrix} 1-\xi, a_u \\ \sigma-\xi, b_v \end{matrix} \right) \end{aligned} \quad (2.1)$$

and

$$\begin{aligned} x^{\delta-r-1} \left(\frac{x}{y}\right)^{\xi-\sigma+1} G_{u+2, v}^{m, n+1} \left( \frac{\alpha x}{y} \mid \begin{matrix} 1-\xi, a_u, \sigma+r-\xi \\ b_v \end{matrix} \right) \\ \equiv p^{r-\delta-1} \left(\frac{q}{p}\right)^{\xi-\sigma+1} G_{u+3, v+1}^{m+1, n+2} \left( \frac{\alpha q}{p} \mid \begin{matrix} \sigma-\xi+r-\delta, 1-\xi, a_u, \sigma-\xi+r \\ \sigma-\xi, b_v \end{matrix} \right) \end{aligned} \quad (2.2)$$

valid under the conditions:

- (a)  $\operatorname{Re}(\delta + \xi - \sigma - r + b_j) > -1$ ,  $j = 1, 2, \dots, m$ ,  
(b)  $\operatorname{Re}(\frac{\delta}{2} + \xi - \sigma - r + a_k) < \frac{1}{4}$ ,  $k = 1, 2, \dots, n$ ,  
(c) along with (i), (ii), (v) and (vi).

From (2.1) and (2.2), we propose to prove the following relations.

$$\begin{aligned} x^r (xy)^{\sigma-1} E(b_1, \dots, b_v : a_1, \dots, a_u, \sigma+r : \frac{\alpha}{xy}) \\ \equiv p^{-r} (pq)^{1-\sigma} E(\sigma, b_1, \dots, b_v : a_1, \dots, a_u : \alpha pq), \end{aligned} \quad (2.3)$$

where  $\operatorname{Re}(\sigma) > 0$ ,  $v > u+1$  and  $r$  is a positive integer.

$$\begin{aligned} x^{\delta-r-1} \left(\frac{x}{y}\right)^{1-\sigma} E(\xi+b_1, \dots, \xi+b_v : \xi+a_1, \dots, \xi+a_u, \sigma+r : \frac{x}{y}) \\ \equiv pq^{r-\delta} E(1+\delta-r, 1+\xi+\delta-\sigma-r+b_1, \dots, 1+\xi+\delta-\sigma-r+b_v : \\ 2+\delta-\sigma-r, 1+\xi+\delta-\sigma-r+a_1, \dots, 1+\xi+\delta-\sigma-r+a_u, 1+\delta : \frac{q}{p}) \end{aligned} \quad (2.4)$$

valid under the same conditions as (2.3).

The function appearing in (2.3) and (2.4) is MacRobert's E-function, whose

properties are given in [6], pp. 433-434, and [8].

PROOF: The generalized Stieltjes transform of a G-function is given by (see [6], p. 237)

$$\int_0^{\infty} \frac{x^{\xi-1}}{(x+\beta)^{\sigma}} G_{p,q}^{m,n} \left( \alpha x \mid \begin{matrix} a_p \\ b_q \end{matrix} \right) dx = \frac{\beta^{\xi-\sigma}}{\Gamma(\sigma)} G_{p+1,q+1}^{m+1,n+1} \left( \alpha\beta \mid \begin{matrix} 1-\xi, a_p \\ \sigma-\xi, b_q \end{matrix} \right) \quad (2.5)$$

On writing  $pq$  for  $\beta$  and multiplying both the sides of (2.5) by  $p^{1-r} q$ , we have

$$\begin{aligned} \int_0^{\infty} \frac{p^{1-r} q}{(pq+t)^{\sigma}} \cdot t^{\xi-1} G_{u,v}^{m,n} \left( \alpha t \mid \begin{matrix} a_u \\ b_v \end{matrix} \right) dt \\ = \frac{(pq)^{\xi-\sigma+1} p^{-r}}{\Gamma(\sigma)} G_{u+1,v+1}^{m+1,n+1} \left( \alpha pq \mid \begin{matrix} 1-\xi, a_u \\ \sigma-\xi, b_v \end{matrix} \right) \end{aligned} \quad (2.6)$$

Now interpreting with the help of the known result ([4], result (2.83), p. 137), it follows

$$\begin{aligned} \frac{y^{\sigma-1}}{\Gamma(\sigma)} \left( \frac{x}{y} \right)^{\frac{\sigma+r-1}{2}} \int_0^{\infty} t^{\xi - \frac{\sigma}{2} - \frac{r}{2} - \frac{1}{2}} J_{\sigma+r-1}(2\sqrt{txy}) G_{u,v}^{m,n} \left( \alpha t \mid \begin{matrix} a_u \\ b_v \end{matrix} \right) dt \\ \equiv \frac{(pq)^{\xi-\sigma+1}}{\Gamma(\sigma) p^r} G_{u+1,v+1}^{m+1,n+1} \left( \alpha pq \mid \begin{matrix} 1-\xi, a_u \\ \sigma-\xi, b_v \end{matrix} \right). \end{aligned} \quad (2.7)$$

Evaluating the left-hand side integral of (2.7), we get

$$\begin{aligned} x^r (xy)^{\sigma-\xi-1} G_{u+2,v}^{m,n+1} \left( \frac{\alpha}{xy} \mid \begin{matrix} 1-\xi, a_u, \sigma+r-\xi \\ b_v \end{matrix} \right) \\ \equiv p^{-r} (pq)^{\xi-\sigma-1} G_{u+1,v+1}^{m+1,n+1} \left( \alpha pq \mid \begin{matrix} 1-\xi, a_u \\ \sigma-\xi, b_v \end{matrix} \right). \end{aligned} \quad (2.8)$$

The following result will be used in the proof of (2.2).

If  $F(p,q) \equiv f(x,y)$ , then

$$x^{\delta-1} f\left(\frac{1}{x}, y\right) \equiv \int_0^{\infty} \left(\frac{\lambda}{p}\right)^{\frac{\delta}{2}-1} J_{\delta}(2\sqrt{p\lambda}) F(\lambda, q) d\lambda. \quad (2.9)$$

From (2.8) and (2.9), we have

$$\begin{aligned} x^{\delta-r-\sigma+\xi} y^{\sigma-\xi-1} G_{u+2,v}^{m,n+1} \left( \frac{\alpha x}{y} \mid \begin{matrix} 1-\xi, a_u, \sigma+r-\xi \\ b_v \end{matrix} \right) \\ \equiv \frac{q^{\xi-\sigma+1}}{p^{\delta/2-1}} \int_0^{\infty} \lambda^{\frac{\delta}{2}+\xi-\sigma-r} J_{\delta}(2\sqrt{p\lambda}) G_{u+1,v+1}^{m+1,n+1} \left( \alpha q\lambda \mid \begin{matrix} 1-\xi, a_u \\ \sigma-\xi, b_v \end{matrix} \right) d\lambda. \end{aligned} \quad (2.10)$$

On evaluating the right hand side integral and after some simplification, we obtain the desired result (2.2).

In (2.1) and (2.2), reducing the Meijer's G-function to MacRobert's E-function to obtain (2.3) and (2.4).













