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Infinite Integrals Involving G-functions. (**)

§ 1.

Generalisations of the classical LAPLACE transform

$$(1.1) \quad \varphi(s) = s \int_0^{\infty} e^{-st} f(t) dt, \quad \text{Re } s > 0,$$

have been given by various mathematicians. Some of them are as follows:

(i) The generalisation due to MEIJER [8] is

$$(1.2) \quad \varphi(s) = \sqrt{2/\pi} \int_0^{\infty} \sqrt{st} K_m(st) f(t) dt.$$

(ii) The MEIJER transform [9] is

$$(1.3) \quad \varphi(s) = s \int_0^{\infty} e^{-\frac{1}{2}st} (st)^{-k-\frac{1}{2}} W_{k+\frac{1}{2}, m}(st) f(t) dt.$$

(iii) The generalisation due to BOAS [2] is

$$(1.4) \quad \varphi(s) = \int_0^{\infty} g(s, t) f(t) dt,$$

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(**) This is a part of my Ph. D. Thesis, submitted at Banaras in March 1963. I wish to thank Prof. BRIJ MOHAN, who was my supervisor and suggested this research. — Ricevuto: 8-XI-1965.

where $g(s, t)$ in some sense is « nearly » e^{-st} .

(iv) The WHITTAKER transform due to VARMA [11] is

$$(1.5) \quad \varphi(s) = s \int_0^{\infty} (2st)^{-1/2} W_{k,m}(st) f(t) dt.$$

(v) The generalisation due to VARMA [12] is

$$(1.6) \quad \varphi(s) = s \int_0^{\infty} (st)^{m-1/2} e^{-1/2 st} W_{k,m}(st) f(t) dt.$$

(vi) The generalisation due to BHISE [1] is

$$(1.7) \quad \varphi(s) = \int_0^{\infty} G_{m,m+1}^{m+1,0} \left[st \left/ \begin{matrix} p_1 + q_1, p_2 + q_2, \dots, p_m + q_m \\ p_1, p_2, \dots, p_m, q \end{matrix} \right. \right] f(t) dt.$$

(vii) Recently MAINRA [6] introduced another generalisation in the form

$$(1.8) \quad \varphi(s) = s \int_0^{\infty} e^{-1/2 st} (st)^{-\lambda-1/2} W_{k+1/2,m}(st) f(t) dt,$$

called the generalised MEIJER-LAPLACE transform and is denoted symbolically by

$$(1.9) \quad \varphi(s; k + \frac{1}{2}, \lambda, m) = W[f(t); k + \frac{1}{2}, \lambda, m],$$

where $\varphi(s; k + \frac{1}{2}, \lambda, m) = \varphi(s)$, while (1.1) is denoted symbolically by

$$(1.10) \quad \varphi(s) \doteq f(t).$$

It is evident that (1.8) reduces to (1.3) if $\lambda = k$, and to (1.6) when $\lambda = -m$. Further, when $\lambda = k = -m$, (1.8) reduces to (1.1), due to the identity

$$z^{m-1/2} W_{1/2-m,m}(z) = e^{-1/2 z}.$$

We shall call $\varphi(s; k + \frac{1}{2}, \lambda, m)$ the image of $f(t)$ or the generalised MEIJER-LAPLACE transform of $f(t)$, and $f(t)$ shall be called the original of $\varphi(s; k + \frac{1}{2}, \lambda, m)$.

In this paper we have obtained a theorem for this transform and have applied this in evaluating a few infinite integrals. Most of the integrals evaluated involve MEIJER'S G -function. The importance of the results obtained lies due to the fact that a great many of the special functions, appearing in applied mathematics, are particular cases of G -function, and so the results obtained are quite general. From these a number of results can be deduced for BESSEL, LEGENDRE, LAGUERRE, WHITTAKER functions, their combinations and other related functions as particular cases.

§ 2.

Theorem I. *If*

$$(2.1) \quad W[f(t); k + \frac{1}{2}, \lambda, m] = \varphi(s)$$

and

$$(2.2) \quad W[(1/\sqrt{t}) \varphi(1/t); k + \frac{1}{2}, \lambda, m] = g(s),$$

then

$$(2.3) \quad W[f(t^2); k + \frac{1}{2}, \lambda, m] = \frac{2^{k-\lambda+1}}{s \sqrt{\pi}} g(s^2/4; (k/2) + \frac{1}{2}, \lambda/2, m/2),$$

provided $\operatorname{Re} s > s_0 > 0$ and the generalised Meijer-Laplace transform of $|f(t)|$ and $|f(t^2)|$ exist.

Proof. From (1.8), we have

$$\varphi(s) = s \int_0^{\infty} e^{-\frac{1}{2}sx} (sx)^{-\lambda-\frac{1}{2}} W_{k+\frac{1}{2}, m}(sx) f(x) dx.$$

Therefore,

$$\varphi(1/t) = (1/t) \int_0^{\infty} e^{-\frac{1}{2}x/t} (x/t)^{-\lambda-\frac{1}{2}} W_{k+\frac{1}{2}, m}(x/t) f(x) dx$$

and

$$\frac{1}{\sqrt{t}} \varphi(1/t) = \frac{1}{t^{3/2}} \int_0^{\infty} e^{-\frac{1}{2}x/t} (x/t)^{-\lambda-\frac{1}{2}} W_{k+\frac{1}{2}, m}(x/t) f(x) dx.$$

Also:

$$\begin{aligned}
 g(s) &= s \int_0^{\infty} e^{-\frac{1}{2}st} (st)^{-\lambda-\frac{1}{2}} W_{k+\frac{1}{2},m}(st) \frac{1}{\sqrt{t}} \varphi(1/t) dt \\
 &= s \int_0^{\infty} e^{-\frac{1}{2}st} (st)^{-\lambda-\frac{1}{2}} W_{k+\frac{1}{2},m}(st) dt \\
 &= t^{-3/2} \int_0^{\infty} e^{-\frac{1}{2}xt} (x/t)^{-\lambda-\frac{1}{2}} W_{k+\frac{1}{2},m}(x/t) f(x) dx.
 \end{aligned}$$

Changing the order of integration, which is justifiable, we get

$$g(s) = s \int_0^{\infty} (sx)^{-\lambda-\frac{1}{2}} f(x) \left[\int_0^{\infty} t^{-3/2} e^{-\frac{1}{2}(st+(x/t))} W_{k+\frac{1}{2},m}(st) W_{k+\frac{1}{2},m}(x/t) dt \right] dx.$$

Evaluating the integral with the help of a known formula [5], namely

$$\begin{aligned}
 &\int_0^{\infty} x^{\rho-1} \exp \left[\frac{1}{2} \left(\frac{x}{\alpha} + \frac{\beta}{x} \right) \right] W_{k,\mu}(x/\alpha) W_{\lambda,\nu}(\beta/x) dx = \\
 &= \beta^{\rho} G_{2,4}^{4,0} \left[\frac{\beta}{\alpha} / \frac{1-k}{\frac{1}{2}+\mu}, \frac{1-\lambda-\rho}{\frac{1}{2}-\mu}, \frac{1-\rho+\nu}{\frac{1}{2}-\rho+\nu}, \frac{1-\rho-\nu}{\frac{1}{2}-\rho-\nu} \right],
 \end{aligned}$$

where $\operatorname{Re} \rho > 0$ and $\operatorname{Re} \beta > 0$, we get

$$g(s) = s \int_0^{\infty} (sx)^{-\lambda-\frac{1}{2}} x^{-\frac{1}{2}} G_{2,4}^{4,0} \left[sx / \frac{\frac{1}{2}-k}{\frac{1}{2}+m}, \frac{1-k}{\frac{1}{2}-m}, \frac{1+m}{1+m}, \frac{1-m}{1-m} \right] f(x) dx,$$

provided $\operatorname{Re} s > 0$ and $\operatorname{Re} x > 0$. On writing $s^2/4$ for s and x^2 for x , we get

$$g(s^2/4) = \frac{s^2}{4} \int_0^{\infty} (sx/2)^{-2\lambda-1} (sx) G_{2,4}^{4,0} \left[\frac{s^2x^2}{4} / m, -m, \frac{\frac{1}{2}+m}{\frac{1}{2}+m}, \frac{\frac{1}{2}-m}{\frac{1}{2}-m} \right] f(x^2) dx.$$

By a known relation [4], namely

$$G_{2,4}^{4,0} \left[x \begin{array}{l} a, a + \frac{1}{2} \\ h + c, h - c, h + c + \frac{1}{2}, h - c + \frac{1}{2} \end{array} \right] = \sqrt{\pi} 2^{-k} x^{h-1/4} e^{-\sqrt{x}} W_{k,2c}(2\sqrt{x}),$$

where $k = \frac{1}{2} + 2h - 2c$, we get

$$g(s^2/4) = \frac{s\sqrt{\pi}}{2^{1+2k-2\lambda}} \int_0^{\infty} e^{-\frac{1}{2}sx} (sx)^{-2\lambda-1/2} W_{2k+1/2,2m}(sx) f(x^2) dx,$$

i.e.

$$g(s^2/4; k + \frac{1}{2}, \lambda, m) = \frac{2\sqrt{\pi}}{2^{1+2k-2\lambda}} W[f(t^2); 2k + \frac{1}{2}, 2\lambda, 2m].$$

Writing $k/2$, $\lambda/2$ and $m/2$ for k , λ and m respectively, we get

$$(2.4) \quad g(s^2/4; (k/2) + \frac{1}{2}, \lambda/2, m/2) = \frac{s\sqrt{\pi}}{2^{k-\lambda+1}} W[f(t^2); k + \frac{1}{2}, \lambda, m].$$

Hence the result.

The inversion in the order of integration is justified by DE LA VALLÉE POUSSIN's theorem [3] under the conditions stated in the Theorem.

If $\lambda = k = -m$, the Theorem reduces to a well-known theorem in LAPLACE transform (1.1) given below [7]:

Corollary. *If*

$$\varphi(s) \doteq f(t)$$

and

$$g(s) \doteq (1/\sqrt{t}) \varphi(1/t),$$

then

$$g(s^2/4) \doteq (\sqrt{\pi}/2) f(t^2),$$

provided $\operatorname{Re} s \geq s_0 > 0$ and the Laplace transform of $|f(t)|$ and $|f(t^2)|$ exist.

For illustrating the Theorem, the following example is worth mention.

Let

$$f(t) = t^{-\varrho} G_{p,q}^{l,n} \left[ht \left/ \begin{matrix} \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q \end{matrix} \right. \right].$$

Then, we have [10]

$$\varphi(s) = s^{\varrho} G_{p+2,q+1}^{l,n+2} \left[\frac{h}{s} \left/ \begin{matrix} \lambda + \varrho \pm m, \lambda + \varrho - m, \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q, \lambda + k + \varrho \end{matrix} \right. \right],$$

where $\operatorname{Re}(\beta_j - \varrho + 1 - \lambda \pm m) > 0$, $j = 1, 2, \dots, l$, $|\arg(s/h)| < (l + n - \frac{1}{2}p - \frac{1}{2}q - \frac{1}{2})\pi$ and $p + q + 1 < 2(l + n)$. Hence:

$$\frac{1}{\sqrt{t}} \varphi(1/t) = t^{-\varrho - \frac{1}{2}} G_{p+2,q+1}^{l,n+2} \left[ht \left/ \begin{matrix} \lambda + \varrho + m, \lambda + \varrho - m, \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q, \lambda + \varrho + k \end{matrix} \right. \right].$$

Thus we have

$$g(s) = s^{\frac{1}{2} + p} G_{p+4,q+2}^{l,n+4} \left[\frac{h}{s} \left/ \begin{matrix} \lambda + \frac{1}{2} + \varrho + m, \lambda + \frac{1}{2} + \varrho - m, \lambda + \varrho + m, \lambda + \varrho, \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q, \lambda + \varrho + k, \lambda + \varrho + k + \frac{1}{2} \end{matrix} \right. \right],$$

provided that $\operatorname{Re}(\beta_j - \varrho + \frac{1}{2} - \lambda \pm m) > 0$, $j = 1, 2, \dots, l$, $|\arg(s/h)| < (l + n - \frac{1}{2}p - \frac{1}{2}q - \frac{1}{2})\pi$, $\operatorname{Re} s > 0$ and $p + q + 1 < 2(l + n)$.

Now, Theorem 1 gives that

$$W \left[t^{-2\varrho} G_{p,q}^{l,n} \left[\beta t^2 \left/ \begin{matrix} \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q \end{matrix} \right. \right]; k + \frac{1}{2}, \lambda, m \right] = \frac{s^{2\varrho}}{\sqrt{\pi} 2^{2\varrho + \lambda - k}} G_{p+4,q+2}^{l,n+4} \left[\frac{4\beta}{s^2} \left/ \begin{matrix} (\lambda/2) + \frac{1}{2} + \varrho + (m/2), (\lambda/2) + \frac{1}{2} + \varrho - (m/2), (\lambda/2) + \varrho + (m/2), (\lambda/2) + \varrho - (m/2), \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q, (\lambda/2) + \varrho + (k/2) + \varrho, (\lambda/2) + (k/2) + \frac{1}{2} + \varrho \end{matrix} \right. \right],$$

provided that $\operatorname{Re}(\beta_j - \varrho - \frac{1}{2} - \lambda \pm m) > 0$, $j = 1, 2, \dots, l$, $|\arg(s/h)| < (l + n - \frac{1}{2}p - \frac{1}{2}q - \frac{1}{2})\pi$, $\operatorname{Re} s > 0$ and $p + q + 1 < 2(l + n)$,

$$(2.5) \left\{ \begin{array}{l} s \int_0^{\infty} (st)^{-\lambda - \frac{1}{2}} e^{-\frac{1}{2}st} W_{\lambda + \frac{1}{2}, m}(st) t^{-2\varrho} G_{p,q}^{l,n} \left[\beta t^2 \left/ \begin{matrix} \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q \end{matrix} \right. \right] dt = \\ \\ = \frac{s^{2\varrho}}{\sqrt{\pi} 2^{2\varrho + \lambda - k}} G_{p+4,q+2}^{l,n+4} \left[\frac{4\beta}{s^2} \left/ \begin{matrix} (\lambda/2) + \frac{1}{2} + \varrho + (m/2), (\lambda/2) + \frac{1}{2} + \varrho - (m/2), (\lambda/2) + \varrho + (m/2), (\lambda/2) + \varrho - (m/2), \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q, (\lambda/2) + \varrho + (k/2), \frac{1}{2} + (\lambda/2) + \varrho + (k/2) \end{matrix} \right. \right]. \end{array} \right.$$

Thus Theorem 1 is helpful in evaluating infinite integral involving MEIJER'S G -function. Some interesting particular cases are given below :

(i) If $\varrho = 0$, we get

$$(2.6) \left\{ \begin{aligned} & s \int_0^\infty (st)^{-\lambda-\frac{1}{2}} e^{-\frac{1}{2}st} W_{k+\frac{1}{2},m}(st) G_{p,a}^{l,n} \left[\beta t^2 / \begin{matrix} \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_a \end{matrix} \right] dt = \\ & = \frac{1}{\sqrt{\pi} 2^{\lambda-k}} G_{p+a, a+2}^{l, n+4} \left[\frac{4\beta}{s^2} / \right. \\ & \left. \begin{matrix} (\lambda/2) + \frac{1}{2} + (m/2), (\lambda/2) + \frac{1}{2} - (m/2), (\lambda/2) + (m/2), (\lambda/2) - (m/2), \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_a, (\lambda/2) + (k/2), \frac{1}{2} + (\lambda/2) + (k/2) \end{matrix} \right]. \end{aligned} \right.$$

(ii) When $\lambda = k$, we get

$$(2.7) \left\{ \begin{aligned} & s \int_0^\infty e^{-\frac{1}{2}st} (st)^{-k-\frac{1}{2}} W_{k+\frac{1}{2},m}(st) t^{-2\varrho} G_{p,a}^{l,n} \left[\beta t^2 / \begin{matrix} \alpha_1, \alpha_2, \dots, \alpha_p \\ \beta_1, \beta_2, \dots, \beta_a \end{matrix} \right] dt = \\ & = \frac{s^{2\varrho}}{\sqrt{\pi} 2^{2\varrho}} G_{p+a, a+2}^{l, n+4} \left[\frac{4\beta}{s^2} / \right. \\ & \left. \begin{matrix} (k/2) + \frac{1}{2} + \varrho + (m/2), (k/2) + \frac{1}{2} + \varrho - (m/2), (k/2) + \varrho - (m/2), \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_a, k + \varrho, \frac{1}{2} + k + \varrho \end{matrix} \right]. \end{aligned} \right.$$

(iii) When $\lambda = k$ and $\varrho = 0$, we get the following:

$$(2.8) \left\{ \begin{aligned} & s \int_0^\infty e^{-\frac{1}{2}st} (st)^{-k-\frac{1}{2}} W_{k+\frac{1}{2},m}(st) G_{p,a}^{l,n} \left[\beta t^2 / \begin{matrix} \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_a \end{matrix} \right] dt = \\ & = \frac{1}{\sqrt{\pi}} G_{p+a, a+2}^{l, n+4} \left[\frac{4\beta}{s^2} / \right. \\ & \left. \begin{matrix} (k/2) + \frac{1}{2} + (m/2), (k/2) + \frac{1}{2} - (m/2), (k/2) + (m/2), (k/2) - (m/2), \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_a, k, \frac{1}{2} + k \end{matrix} \right]. \end{aligned} \right.$$

(iv) When $\lambda = -m$, we get

$$(2.9) \left\{ \begin{aligned} & s \int_0^{\infty} e^{-\frac{1}{2}st} (st)^{m-\frac{1}{2}} W_{k+\frac{1}{2},m}(st) t^{-2\varrho} G_{p,\alpha}^{l,n} \left[\beta t^2 / \begin{matrix} \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_a \end{matrix} \right] dt = \\ & = \frac{s^{2\varrho}}{\sqrt{\pi} 2^{2\varrho-m-k}} G_{p+4,\alpha+2}^{l,n+4} \left[\frac{4\beta}{s^2} / \begin{matrix} \frac{1}{2} + \varrho, \frac{1}{2} + \varrho - (m/2), \varrho, \varrho - (m/2), \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_a, \varrho - (m/2) + (k/2), \frac{1}{2} + \varrho + (k/2) - (m/2) \end{matrix} \right]. \end{aligned} \right.$$

(v) When $\lambda = -m$ and $\varrho = 0$, we have

$$(2.10) \left\{ \begin{aligned} & s \int_0^{\infty} e^{-\frac{1}{2}st} (st)^{m-\frac{1}{2}} W_{k+\frac{1}{2},m}(st) G_{p,\alpha}^{l,n} \left[\beta t^2 / \begin{matrix} \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_a \end{matrix} \right] dt = \\ & = \frac{1}{\sqrt{\pi} 2^{-m-k}} G_{p+4,\alpha+2}^{l,n+4} \left[\frac{4\beta}{s^2} / \begin{matrix} \frac{1}{2}, \frac{1}{2} - (m/2), 0, -(m/2), \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_a, -(m/2) + (k/2), \frac{1}{2} + (k/2) - (m/2) \end{matrix} \right]. \end{aligned} \right.$$

(vi) When $\lambda = k = -m$, we get

$$(2.11) \left\{ \begin{aligned} & s \int_0^{\infty} e^{-st} t^{-2\varrho} G_{p,\alpha}^{l,n} \left[\beta t^2 / \begin{matrix} \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_a \end{matrix} \right] dt = \\ & = \frac{s^{2\varrho}}{\sqrt{\pi} 2^{2\varrho}} G_{p+2,\alpha}^{l,n+2} \left[\frac{4\beta}{s^2} / \begin{matrix} \frac{1}{2} + \varrho, \varrho, \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_a \end{matrix} \right]. \end{aligned} \right.$$

(vii) When $\lambda = k = -m$ and $\varrho = 0$, we get

$$(2.12) \left\{ \begin{aligned} & s \int_0^{\infty} e^{-st} G_{p,\alpha}^{l,n} \left[\beta t^2 / \begin{matrix} \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_a \end{matrix} \right] dt = \\ & = \frac{1}{\sqrt{\pi}} G_{p+2,\alpha}^{l,n+2} \left[\frac{4\beta}{s^2} / \begin{matrix} 0, \frac{1}{2}, \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_a \end{matrix} \right]. \end{aligned} \right.$$

If we write k in place of $k + \frac{1}{2}$ in (2.5), we get

$$(2.13) \left\{ \begin{aligned} & \int_0^{\infty} t^{-\lambda-\frac{1}{2}-2\varrho} e^{-\frac{1}{2}st} W_{k,m}(st) G_{p,q}^{l,n} \left[\beta t^2 \middle/ \begin{matrix} \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q \end{matrix} \right] dt = \\ & = \frac{s^{2\varrho+\lambda-\frac{1}{2}}}{\sqrt{\pi} 2^{2\varrho+\lambda+\frac{1}{2}-k}} G_{p+4,q+2}^{l,n+4} \left[\frac{4\beta}{s^2} \middle/ \right. \\ & \left. \begin{matrix} (\lambda/2) + \frac{1}{2} + \varrho \pm (m/2), (\lambda/2) + \varrho \pm (m/2), \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q, (\lambda/2) + \varrho + (k/2) - (1/4), (\lambda/2) + \varrho + (k/2) + (1/4) \end{matrix} \right]. \end{aligned} \right.$$

Now, using the formula [5]

$$W_{k,1/4}(st) = 2^{-k} (2st)^{1/4} D_{2k-1/2}(2\sqrt{st})$$

in (2.13), we get

$$(2.14) \left\{ \begin{aligned} & \int_0^{\infty} t^{\lambda-1/4-2\varrho} D_{2k-1/2}(2\sqrt{st}) e^{-\frac{1}{2}st} G_{p,q}^{l,n} \left[\beta t^2 \middle/ \begin{matrix} \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q \end{matrix} \right] dt = \\ & = \frac{s^{2\varrho+\lambda-(3/4)}}{\sqrt{\pi} 2^{2\varrho+\lambda-2k+(3/4)}} G_{p+4,q+2}^{l,n+4} \left[\frac{4\beta}{s^2} \middle/ \right. \\ & \left. \begin{matrix} (\lambda/2) + \varrho + \frac{1}{2} \pm (1/8), (\lambda/2) + \varrho \pm (1/8), \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q, (\lambda/2) + \varrho + (k/2) - (1/4), (\lambda/2) + \varrho + (k/2) + (1/4) \end{matrix} \right]. \end{aligned} \right.$$

Again, using another formula [5] namely

$$W_{0,m}(st) = (st/\pi)^{1/2} K_m(st/2),$$

in (2.13), we get

$$(2.15) \left\{ \begin{aligned} & \int_0^{\infty} t^{-\lambda-2\varrho} e^{-\frac{1}{2}st} K_m(st/2) G_{p,q}^{l,n} \left[\beta t^2 \middle/ \begin{matrix} \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q \end{matrix} \right] dt = \\ & = \frac{s^{2\varrho+\lambda-1}}{2^{2\varrho+\lambda+\frac{1}{2}}} G_{p+4,q+2}^{l,n+4} \left[\frac{4\beta}{s^2} \middle/ \begin{matrix} (\lambda/2) + \frac{1}{2} + \varrho \pm (m/2), (\lambda/2) + \varrho \pm (m/2), \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q, (\lambda/2) + \varrho - (1/4), (\lambda/2) + (1/4) + \varrho \end{matrix} \right]. \end{aligned} \right.$$

Further, using the formula [5

$$W_{m+k+\frac{1}{2},m}(st) = (-1)^k k! (st)^{m+\frac{1}{2}} e^{-\frac{1}{2}st} L_k^{2m}(st)$$

in (2.13), we obtain

$$(2.16) \left\{ \begin{aligned} & (-1)^k k! \int_0^\infty t^{m-\lambda-2q} e^{-st} L_k^{2m}(st) G_{p,q}^{l,n} \left[\beta t^2 / \begin{matrix} \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q \end{matrix} \right] dt = \\ & = \frac{s^{2q-1+\lambda-m}}{\sqrt{\pi} 2^{2q+\lambda-m-k}} G_{p+4,q+2}^{l,n+4} \left[\frac{4\beta}{s^2} / \right. \\ & \left. \begin{matrix} (\lambda/2) + \frac{1}{2} + q \pm (m/2), (\lambda/2) + q \pm (m/2), \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q, (\lambda/2) + q + (m/2) + (k/2), (\lambda/2) + q + \frac{1}{2} + (m/2) + (k/2) \end{matrix} \right] \end{aligned} \right.$$

Using another relation [4]

$$e^{-\frac{1}{2}st} W_{k,m}(st) = \sqrt{st/\pi} 2^{k-\frac{1}{2}} G_{2,4}^{4,0} \left[\frac{s^2 t^2}{4} / \begin{matrix} (1/4) - (k/2), (3/4) - (k/2) \\ \frac{1}{2} \pm (m/2), \pm (m/2) \end{matrix} \right]$$

in (2.13), we get

$$\begin{aligned} & 2^{k-\frac{1}{2}} \sqrt{s/\pi} \int_0^\infty t^{-\lambda-2q} G_{2,4}^{4,0} \left[\frac{s^2 t^2}{4} / \begin{matrix} (1/4) - \frac{1}{2} k, (3/4) - \frac{1}{2} k \\ \frac{1}{2} \pm (m/2), \pm (m/2) \end{matrix} \right] G_{p,q}^{l,n} \left[\beta t^2 / \begin{matrix} \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q \end{matrix} \right] dt = \\ & = \frac{s^{2q+\lambda-\frac{1}{2}}}{\sqrt{\pi} 2^{2q+\lambda+\frac{1}{2}-k}} G_{p+4,q+2}^{l,n+4} \left[\frac{4\beta}{s^2} / \right. \\ & \left. \begin{matrix} (\lambda/2) + \frac{1}{2} + q \pm (m/2), (\lambda/2) + q \pm (m/2), \alpha_1, \alpha_2, \dots, \alpha_p \\ \beta_1, \dots, \beta_q, (\lambda/2) + q + (k/2) - (1/4), (1/4) + (\lambda/2) + q + (k/2) \end{matrix} \right], \end{aligned}$$

i.e.

$$(2.17) \int_0^\infty G_{2,4}^{4,0} \left[\frac{s^2}{4} u / \begin{matrix} -(1/4) - q - (\lambda/2) - (k/2), (1/4) - (k/2) - (\lambda/2) - q \\ -(\lambda/2) - q \pm (m/2), -\frac{1}{2} - (\lambda/2) - q \pm (m/2) \end{matrix} \right] \cdot G_{p,q}^{l,n} \left[\beta u^2 / \begin{matrix} \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q \end{matrix} \right] dx =$$

$$= \frac{4}{s^2} G_{p+4, q+2}^{l, n+4} \left[\frac{4\beta}{s^2} / \left((\lambda/2) + \frac{1}{2} + \varrho \pm (m/2), (\lambda/2) + \varrho \pm (m/2), \alpha_1, \dots, \alpha_p \right) \right]$$

This is a well-known result given in [5], p. 422.

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