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Some Theorems on a Generalised Laplace Transform and Results Involving H -Function of Fox. (**)

1. - Introduction. The classical LAPLACE transform

$$(1.1) \quad \varphi(p) = p \int_0^{\infty} e^{-px} f(x) dx, \quad \operatorname{Re} p > 0,$$

has been generalised by MAINRA [6] in the form

$$(1.2) \quad \varphi(p) = p \int_0^{\infty} e^{-(1/2)px} (px)^{-\lambda-1/2} W_{k+1/2, m}(px) f(x) dx,$$

$$\operatorname{Re} p > 0, \quad \operatorname{Re}(\mu + 1) > 0, \quad \operatorname{Re}(1 + \mu - \lambda \pm m) > 0,$$

where $f(x) = O(x^\mu)$ for small x . (1.2) reduces to (1.1) when $\lambda = k = -m$. It reduces to MEIJER's form [7] when $\lambda = k$ and to that of VARMA [9] when $\lambda = -m$.

The generalised STIELTJES transform is defined as

$$(1.3) \quad \varphi(p) = p \int_0^{\infty} \frac{f(x)}{(x+p)^\mu} dx, \quad |\arg p| < \pi.$$

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We shall denote (1.1), (1.2), (1.3) by

$$\varphi(p) \doteq f(x), \quad \varphi(p) \frac{M}{\lambda, k, m} f(x), \quad \varphi(p) \frac{S}{\mu} f(x),$$

respectively.

The object of this Note is to derive some theorems on the transform (1.2) and use them to evaluate some infinite integrals involving the H -function of Fox. The results are believed to be new.

The H -function is defined as

$$(1.4) \quad \left\{ \begin{aligned} & H_{p,q}^{m,n} \left[x \left| \begin{array}{l} (a_1, e_1) \dots (a_p, e_p) \\ (b_1, f_1) \dots (b_q, f_q) \end{array} \right. \right] = \\ & = \frac{1}{2\pi i} \int_L \frac{\prod_{j=1}^m \Gamma(b_j - f_j z) \prod_{j=1}^n \Gamma(1 - a_j + e_j z)}{\prod_{j=m+1}^q \Gamma(1 - b_j + f_j z) \prod_{j=n+1}^p \Gamma(a_j - e_j z)} x^z dz, \end{aligned} \right.$$

where

- (i) e 's and f 's are positive, $0 \leq m \leq q$, $0 \leq n \leq p$;
- (ii) L runs from $-i\infty$ to $i\infty$, such that all the poles of $\Gamma(b_j - f_j z)$ ($j = 1, \dots, m$) are to the right and all the poles of $\Gamma(1 - a_j + e_j z)$ ($j = 1, \dots, n$) are to the left of L .

Since the H -function embraces many special functions as particular cases, the results we arrive at lead to many old and new results on special functions.

We shall abbreviate (1.4) as

$$H_{p,q}^{m,n} \left[x \left| \begin{array}{l} (a_p, e_p) \\ (b_q, f_q) \end{array} \right. \right].$$

2. - We shall now find out the images of the H -function under the transforms (1.2) and (1.3) which shall be required in our investigation.

Lemma 1. If $\text{Re } \mu > 1$ and any one of the following sets of conditions holds:

(A) $d > 0, \quad |\arg \alpha| < d\pi/2,$

(B) $d = 0, \alpha \text{ real and } > 0, \text{ and } \text{Re}(\delta + 1) < 0,$

where

$$d = \sum_{j=1}^r f_j + \sum_{j=1}^s e_j - \sum_{j=r+1}^{\tau} f_j - \sum_{j=s+1}^{\sigma} e_j, \quad \delta = \frac{\sigma - \tau}{2} + \sum_{j=1}^{\tau} b_j - \sum_{j=1}^{\sigma} a_j,$$

then

(2.1) $H_{\sigma, \tau}^{r, s} \left[\alpha x \left| \begin{matrix} (a_{\sigma}, e_{\sigma}) \\ (b_{\tau}, f_{\tau}) \end{matrix} \right. \right] \underset{\mu}{\stackrel{S}{=}} \frac{p^{2-\mu}}{\Gamma(\mu)} H_{\sigma+1, \tau+1}^{r+1, s+1} \left[\alpha p \left| \begin{matrix} (0, 1), (a_{\sigma}, e_{\sigma}) \\ (\mu - 1, 1), (b_{\tau}, f_{\tau}) \end{matrix} \right. \right].$

Proof.

$$\int_0^{\infty} H_{\sigma, \tau}^{r, s} \left[\alpha x \left| \begin{matrix} (a_{\sigma}, e_{\sigma}) \\ (b_{\tau}, f_{\tau}) \end{matrix} \right. \right] \frac{dx}{(x+p)^{\mu}} =$$

$$= \frac{1}{2\pi i} \int_0^{\infty} \left[\int_L \frac{\prod_{j=1}^r \Gamma(b_j - f_j z) \prod_{j=1}^s \Gamma(1 - a_j + e_j z)}{\prod_{j=r+1}^{\tau} \Gamma(1 - b_j + f_j z) \prod_{j=s+1}^{\sigma} \Gamma(a_j - e_j z)} (\alpha x)^z dz \right] \frac{dx}{(x+p)^{\mu}}.$$

The x -integral is absolutely convergent if $\text{Re } \mu > 1$. Following the analysis as in Art. (1.19), p. 49 of [1], the z -integral is absolutely convergent if (A) or (B) holds. The change of order of integration is now justified and leads to the required result.

Lemma 2. If $\text{Re}(\rho + \lambda \pm m) < 0$ and either of the conditions (A) or (B) of Lemma 1 hold, then

(2.2) $\left\{ \begin{matrix} x^{-\rho} H_{\sigma, \tau}^{r, s} \left[\alpha x \left| \begin{matrix} (a_{\sigma}, e_{\sigma}) \\ (b_{\tau}, f_{\tau}) \end{matrix} \right. \right] \frac{M}{\lambda, k, m} \\ \frac{M}{\lambda, k, m} p^{\rho} H_{\sigma+2, \tau+1}^{r, s+2} \left[\frac{\alpha}{p} \left| \begin{matrix} (\rho + \lambda - m, 1), (\rho + \lambda + m, 1), (a_{\sigma}, e_{\sigma}) \\ (b_{\tau}, f_{\tau}), (\rho + \lambda + k, 1) \end{matrix} \right. \right] \end{matrix} \right\}.$

The result is obtained by using ([2], (16), p. 216) and following the procedure of Lemma 1.

From Lemma 2 we have as a special case

$$(2.3) \quad x^{-\rho} H_{\sigma, \tau}^{r, s} \left[\alpha x \left| \begin{matrix} (a_{\sigma}, e_{\sigma}) \\ (b_{\tau}, f_{\tau}) \end{matrix} \right. \right] \doteq p^{\rho} H_{\sigma+1, \tau}^{r, s+1} \left[\frac{\alpha}{p} \left| \begin{matrix} (\rho, 1), (a_{\sigma}, e_{\sigma}) \\ (b_{\tau}, f_{\tau}) \end{matrix} \right. \right].$$

3. - Theorem 1. *If*

$$(i) \quad \psi(p) \doteq f(x),$$

$$(ii) \quad p^{-\lambda-k} f\left(\frac{1}{p}\right) \frac{M}{\lambda, k, m} \varphi(x),$$

then

$$(3.1) \quad \psi(p) = 2p^{k+1} \int_0^{\infty} x^{-\lambda} k_{2m}(2\sqrt{px}) \varphi(x) dx,$$

provided $\operatorname{Re} p > 0$, $\operatorname{Re}(\mu + 1) > 0$, $\operatorname{Re}(1 + \mu - \lambda \pm m) > 0$, where $\varphi(x) = O(x^{\mu})$ for small x and the integral in (3.1) is absolutely convergent.

Proof. From (ii)

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

Hence

$$\psi(p) = p \int_0^{\infty} e^{-px} \left[x^{-k-\frac{1}{2}} \int_0^{\infty} e^{-t/2x} t^{-\lambda-\frac{1}{2}} W_{k+\frac{1}{2}, m} \left(\frac{t}{x} \right) \varphi(t) dt \right] dx.$$

Interchanging the order of integration, which is permissible under the given conditions and using ([2] (22), p. 217), we have (3.1).

If $\lambda = -m$ and k is changed to $k - (1/2)$ we obtain a result due to BHONSLE [4].

Example. Put

$$\varphi(x) = x^{-\rho} H_{\sigma, \tau}^{r, s} \left[\alpha x \left| \begin{matrix} (a_{\sigma}, e_{\sigma}) \\ (b_{\tau}, f_{\tau}) \end{matrix} \right. \right].$$

Using Lemma 2,

$$f(x) = x^{-\varrho-\lambda-k} H_{\sigma+2,\tau+1}^{r,s+2} \left[\alpha x \left| \begin{matrix} (\varrho + \lambda - m, 1), (\varrho + \lambda + m, 1), (a_\sigma, e_\sigma) \\ (b_\tau, f_\tau), (\varrho + \lambda + k, 1) \end{matrix} \right. \right].$$

Hence, using (2.3),

$$\psi(p) = p^{\varrho+\lambda+k} H_{\sigma+2,\tau}^{r,s+2} \left[\frac{\alpha}{p} \left| \begin{matrix} (\varrho + \lambda - m, 1), (\varrho + \lambda + m, 1), (a_\sigma, e_\sigma) \\ (b_\tau, f_\tau) \end{matrix} \right. \right].$$

Thus we have finally, after replacing $\varrho + \lambda$ by ν ,

$$(3.2) \quad \left\{ \begin{aligned} & \int_0^\infty x^{-\nu} K_{2m}(2\sqrt{px}) H_{\sigma,\tau}^{r,s} \left[\alpha x \left| \begin{matrix} (a_\sigma, e_\sigma) \\ (b_\tau, f_\tau) \end{matrix} \right. \right] dx = \\ & = \frac{1}{2} p^{\nu-1} H_{\sigma+2,\tau}^{r,s+2} \left[\frac{\alpha}{p} \left| \begin{matrix} (\nu - m, 1), (\nu + m, 1), (a_\sigma, e_\sigma) \\ (b_\tau, f_\tau) \end{matrix} \right. \right], \end{aligned} \right.$$

provided conditions of Lemma 1 hold and $\operatorname{Re} \nu < 1 - \frac{1}{2} |\operatorname{Re} m| + \min_{1 \leq j \leq r} \operatorname{Re} \frac{b_j}{f_j}$.

If $p=1$ and all e 's and f 's are equal to 1 we obtain a known result ([3], (11), p. 421).

4. - Theorem 2. *If*

(i) $\psi(p) \doteq f(x),$

(ii) $p^{2-\nu} f(p) \frac{M}{\lambda, k, m} \varphi(x),$

then

$$(4.1) \quad \left\{ \begin{aligned} & \psi(p) = \frac{\Gamma(\nu - m - \lambda) \Gamma(\nu + m - \lambda)}{\Gamma(\nu - \lambda - k)} p. \\ & \int_0^\infty t^{-\nu} {}_2F_1 \left[\begin{matrix} \nu + m - \lambda, \nu - m - \lambda; -p/t \\ \nu - \lambda - k \end{matrix} \right] \varphi(t) dt, \end{aligned} \right.$$

provided $\operatorname{Re} \nu > 0, \operatorname{Re}(\nu - \lambda \pm m) > 0$ and the integral in (4.1) is convergent.

Proof. From (ii)

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

Hence

$$\psi(p) = p \int_0^{\infty} e^{-px} \left[x^{\nu-1} \int_0^{\infty} e^{-xt/2} (xt)^{-\lambda-\frac{1}{2}} W_{k+\frac{1}{2}, m}(xt) \varphi(t) dt \right] dx.$$

Interchanging the order of integration and using ([2], (16), p. 216), we have,

$$\psi(p) = \frac{\Gamma(\nu + m - \lambda) \Gamma(\nu - m - \lambda)}{\Gamma(\nu - \lambda - k)} p.$$

$$\int_0^{\infty} \frac{t^{m-\lambda}}{(p+t)^{\nu+m-\lambda}} {}_2F_1 \left[\begin{matrix} \nu + m - \lambda, m - k; \\ \nu - \lambda - k \end{matrix} ; p/(p+t) \right] \varphi(t) dt.$$

The result (4.1) is now obtained by using the relation

$${}_2F_1 \left[\begin{matrix} a, b; \\ a + b + 1 - c \end{matrix} ; 1 - z \right] = z^{-a} {}_2F_1 \left[\begin{matrix} a, a + 1 - c; \\ a + b + 1 - c \end{matrix} ; 1 - \frac{1}{z} \right].$$

If we put $\lambda = -m$ and change k to $k - \frac{1}{2}$ we obtain a result due to RATHIE [8].

Example. Put

$$\varphi(x) = x^{-\varrho} H_{\sigma, \tau}^{r, s} \left[\alpha x \left| \begin{matrix} (a_{\sigma}, e_{\sigma}) \\ (b_{\tau}, f_{\tau}) \end{matrix} \right. \right].$$

Using Lemma 2,

$$f(x) = x^{\varrho+\nu-2} H_{\sigma+2, \tau+1}^{r, s+2} \left[\frac{\alpha}{x} \left| \begin{matrix} (\varrho + \lambda - m, 1), (\varrho + \lambda + m, 1), (a_{\sigma}, e_{\sigma}) \\ (b_{\tau}, f_{\tau}), (\varrho + \lambda + k, 1) \end{matrix} \right. \right].$$

Hence, using (2.3) and the relation

$$H_{p, q}^{m, n} \left[x \left| \begin{matrix} (a_p, e_p) \\ (b_q, f_q) \end{matrix} \right. \right] = H_{a, p}^{n, m} \left[\frac{1}{x} \left| \begin{matrix} (1 - b_a, f_a) \\ (1 - a_p, e_p) \end{matrix} \right. \right],$$

we have

$$\psi(p) = p^{2-e-\nu} H_{\sigma+2, \tau+2}^{r+1, s+2} \left[\alpha p \left| \begin{matrix} (\varrho + \lambda - m, 1), (\varrho + \lambda + m, 1), (a_\sigma, e_\sigma) \\ (\varrho + \nu - 1, 1), (b_\tau, f_\tau), (\varrho + \lambda + k, 1) \end{matrix} \right. \right].$$

Thus we finally have

$$(4.2) \left\{ \begin{aligned} & \int_0^\infty t^{-\varrho-\nu} {}_2F_1 \left[\begin{matrix} \nu - m - \lambda, \nu + m - \lambda; -x/t \\ \nu - \lambda - k \end{matrix} \right] H_{\sigma, \tau}^{r, s} \left[\alpha t \left| \begin{matrix} (a_\sigma, e_\sigma) \\ (b_\tau, f_\tau) \end{matrix} \right. \right] dt = \\ & = \frac{\Gamma(\nu - \lambda - k)}{\Gamma(\nu - m - \lambda) \Gamma(\nu + m - \lambda)} x^{1-\varrho-\nu} \cdot \\ & \quad \cdot H_{\sigma+2, \tau+2}^{r+1, s+2} \left[\alpha x \left| \begin{matrix} (\varrho + \lambda - m, 1), (\varrho + \lambda + m, 1), (a_\sigma, e_\sigma) \\ (\varrho + \nu - 1, 1), (b_\tau, f_\tau), (\varrho + \lambda + k, 1) \end{matrix} \right. \right]. \end{aligned} \right.$$

5. - Theorem 3. If

- (i) $\psi(p) \doteq x^{\mu-2} f(x),$
- (ii) $f(p) \doteq h(x),$
- (iii) $p^{2-\nu} h(p) \doteq \frac{M}{\lambda, k, m} \varphi(x),$

then

$$(5.1) \quad \psi(p) = p^{1-\mu} \int_0^\infty x^{-\nu} E(\nu - m - \lambda, \nu + m - \lambda, \mu: \nu - \lambda - k: px) \varphi(x) dx,$$

where E is the MacRobert's E -function, provided $\operatorname{Re} p > 0, \operatorname{Re} \mu > 0, \operatorname{Re} \nu > 0, \operatorname{Re}(\nu - \lambda \pm m) > 0$ and the integral is convergent.

Proof. By Theorem 2,

$$f(t) = \frac{\Gamma(\nu - m - \lambda) \Gamma(\nu + m - \lambda)}{\Gamma(\nu - \lambda - k)} t \int_0^\infty x^{-\nu} {}_2F_1 \left[\begin{matrix} \nu + m - \lambda, \nu - m - \lambda; -t/x \\ \nu - \lambda - k \end{matrix} \right] \varphi(x) dx.$$

Substituting this value of $f(t)$ in the relation

$$\psi(p) = p \int_0^{\infty} e^{-pt} t^{\mu-2} f(t) dt$$

and interchanging the order of integration we have

$$\psi(p) = \frac{\Gamma(v-m-\lambda) \Gamma(v+m-\lambda)}{\Gamma(v-\lambda-k)} p \cdot \int_0^{\infty} x^{\mu-\nu} \varphi(x) \left\{ \int_0^{\infty} e^{-pxt} t^{\mu-1} {}_2F_1 \left[\begin{matrix} v+m-\lambda, v-m-\lambda; \\ v-\lambda-k \end{matrix} ; -t \right] dt \right\} dx.$$

Using ([2], (12), p. 299) we finally obtain (5.1).

If $\lambda = -m$ and k is changed to $k - \frac{1}{2}$ we obtain a result due to BHONSLE [5].

Example. Put

$$\varphi(x) = x^{-\varrho} H_{\sigma, \tau}^{r, s} \left[\alpha x \left| \begin{matrix} (a_{\sigma}, e_{\sigma}) \\ (b_{\tau}, f_{\tau}) \end{matrix} \right. \right].$$

Proceeding as in (4.2)

$$x^{\mu-2} f(x) = x^{\mu-\varrho-\nu} H_{\sigma+2, \tau+2}^{r+1, s+2} \left[\alpha x \left| \begin{matrix} (\varrho + \lambda - m, 1), (\varrho + \lambda + m, 1), (a_{\sigma}, e_{\sigma}) \\ (\varrho + \nu - 1, 1), (b_{\tau}, f_{\tau}), (\varrho + \lambda + k, 1) \end{matrix} \right. \right].$$

(2.3) with Theorem 3 finally leads to

$$(5.2) \left\{ \begin{aligned} & \int_0^{\infty} t^{-\varrho-\nu} E(\nu-m-\lambda, \nu+m-\lambda, \mu: \nu-\lambda-k: tx) H_{\sigma, \tau}^{r, s} \left[\alpha t \left| \begin{matrix} (a_{\sigma}, e_{\sigma}) \\ (b_{\tau}, f_{\tau}) \end{matrix} \right. \right] dt = \\ & = x^{\varrho+\nu-1} H_{\sigma+3, \tau+2}^{r+1, s+3} \left[\frac{\alpha}{x} \left| \begin{matrix} (\varrho+\nu-\mu, 1), (\varrho+\lambda-m, 1), (\varrho+\lambda+m, 1), (a_{\sigma}, e_{\sigma}) \\ (\varrho+\nu-1, 1), (b_{\tau}, f_{\tau}), (\varrho+\lambda+k, 1) \end{matrix} \right. \right]. \end{aligned} \right.$$

6. - Theorem 4. If

$$(i) \quad f(p) \stackrel{S}{=}_{\mu} g(x),$$

$$(ii) \quad p^{2-\lambda-k-\mu} g(p) \frac{\mathfrak{M}}{\lambda, k, m} \varphi(x),$$

then

$$(6.1) \quad f(p) = \frac{\Gamma(k + \mu + m) \Gamma(k + \mu - m)}{\Gamma(\mu)} p^{k+\frac{1}{2}} \int_0^\infty t^{-\lambda-\frac{1}{2}} e^{-pt/2} W_{\frac{1}{2}-k-\mu, m}(pt) \varphi(t) dt,$$

provided $\text{Re}(k + \mu) > |\text{Re } m|$ and the integral in (6.1) is absolutely convergent.

Proof. From (ii)

$$g(x) = x^{k+\mu-(3/2)} \int_0^\infty e^{-xt/2} t^{-\lambda-\frac{1}{2}} W_{k+\frac{1}{2}, m}(xt) \varphi(t) dt.$$

Substituting this value of $g(x)$ in the relation

$$f(p) = p \int_0^\infty \frac{g(x)}{(x+p)^\mu} dx,$$

interchanging the order of integration and using ([3], (31), p. 237), we obtain (6.1).

Example. Let

$$\varphi(x) = x^{k+\lambda+\mu-2} H_{\sigma, \tau}^{r, s} \left[\alpha x \left| \begin{matrix} (a_\sigma, e_\sigma) \\ (b_\tau, f_\tau) \end{matrix} \right. \right].$$

Using Lemma 2 we have

$$g(x) = H_{\tau+1, \sigma+2}^{s+2, r} \left[\frac{x}{\alpha} \left| \begin{matrix} (1-b_\tau, f_\tau), (\mu-1, 1) \\ (k+\mu+m-1, 1), (k+\mu-m-1, 1), (1-a_\sigma, e_\sigma) \end{matrix} \right. \right],$$

and using Lemma 1

$$f(p) = \frac{1}{\Gamma(\mu)} p^{2-\mu} H_{\tau+1, \sigma+2}^{s+2, r+1} \left[\frac{p}{\alpha} \left| \begin{matrix} (0, 1), (1-b_\tau, f_\tau) \\ (k+\mu+m-1, 1), (k+\mu-m-1, 1), (1-a_\sigma, e_\sigma) \end{matrix} \right. \right].$$

Thus finally we have

$$(6.2) \left\{ \begin{aligned} & \Gamma(k+\mu+m) \Gamma(k+\mu-m) \int_0^\infty t^{k+\mu-(5/2)} e^{pt/2} W_{\frac{1}{2}-k-\mu, m}(pt) H_{\sigma, \tau}^{r, s} \left[\alpha t \left| \begin{matrix} (a_\sigma, e_\sigma) \\ (b_\tau, f_\tau) \end{matrix} \right. \right] dt = \\ & = \frac{1}{p^{k+\mu-(3/2)}} H_{\sigma+2, \tau+1}^{r+1, s+2} \left[\frac{\alpha}{p} \left| \begin{matrix} (2-k-\mu-m, 1), (2-k-\mu+m, 1), (a_\sigma, e_\sigma) \\ (1, 1), (b_\tau, f_\tau) \end{matrix} \right. \right]. \end{aligned} \right.$$

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