

CERTAIN INTEGRALS INVOLVING G-FUNCTION OF TWO VARIABLES

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ABSTRACT

In this paper, our aim is to evaluate certain double integrals involving G-function of two variables.

KEYWORDS : Double integrals, G-function, Hypergeometric function

Singh (1977) and Denis (1970), evaluated certain single integrals involving generalized hypergeometric functions of two variables.

He has used the following summation formula deducted by Carlitz, L.

$$\sum_{m=0}^{\infty} \sum_{n=0}^{\infty} \frac{(a)_m (a')_n (b)_{m+n} (c)_m (c')_n}{(1)_m (1)_n (b)_m (b')_n (c+c')_{m+n}} = \Phi \Gamma \left[\begin{matrix} c-a', c'-a, b-a-a', c+c' \\ c+c'-a-a', b-a, b-a', c, c' \end{matrix} \right] \quad \dots(1)$$

Evaluating double integrals involving G-function of two variable, the above summation formula (1) will be used. (Denis, 1972)

The main results to be established are :

$$\int_0^1 \int_0^1 \lambda^{c-1} (1-\lambda)^{c'-1} \mu^{d-1} (1-\mu)^{d'-1} \cdot F_2 \left[\begin{matrix} b: a, a'; \lambda, 1-\lambda \\ -: b, b; \end{matrix} \right]$$

$$F_2 \left[\begin{matrix} e: f, f'; \mu, 1-\mu \\ -: e, e; \end{matrix} \right] \cdot G_{p, [t, t'], s, [q, q']}^{n, v_1, v_2, m_1, m_2} \left[\begin{matrix} x \lambda \mu \\ y(1-\lambda)(1-\mu) \end{matrix} \left| \begin{matrix} \epsilon_p \\ (Y_t); (Y'_{t'}) \\ (\delta_s) \\ (\beta_q); (\beta'_{q'}) \end{matrix} \right. \right] d\lambda d\mu$$

$$= \Gamma \left[\begin{matrix} b, e, b-a-a', e-f-f' \\ b-a, e-f, b-a', e-f' \end{matrix} \right] \times G_{p, [t+z, t'+z, s+z, [q, q']]^{n, v_1+2, v_2+2, m_1, m_2}$$

$$\left[\begin{matrix} x \\ y \end{matrix} \left| \begin{matrix} (\epsilon_p) \\ c-a', d-f', (Y_t); c'-a, d'-f, (Y'_{t'}) \\ (\delta_s), c+c'-a-a', d+d'-f-f' \\ (\beta_q); (\beta'_{q'}) \end{matrix} \right. \right] \quad \dots(2)$$

provided that

$$\left[\begin{matrix} 0 \leq m_1 \leq q, 0 \leq m_2 \leq q', 0 \leq v_1 \leq t, 0 \leq v_2 \leq t, 0 \leq n \leq p \\ p+q+s+t < 2(m_1+v_1+n), p+q'+s+t' < 2(m_2+v_2+n) \\ \text{and} \\ |\arg x| < \pi \left[m_1+v_1+n - \frac{1}{2}(p+q+s+t) \right], \\ |\arg y| < \pi \left[m_2+v_2+n - \frac{1}{2}(p+q'+s+t') \right], \\ \operatorname{Re}(c'c', d, d') > 0 \end{matrix} \right] \quad \dots(3)$$

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$$\int_0^1 \int_0^1 \lambda^{c-1} (1-\lambda)^{c'-1} (1-\mu)^{d'-1} \mu^{d-1} \cdot F_2 \left[\begin{matrix} b; a, a'; \lambda, 1-\lambda \\ -; b, b; \end{matrix} \right] \cdot F_2 \left[\begin{matrix} e; f, f'; \mu, 1-\mu \\ -; e, e; \end{matrix} \right] \cdot G_{p, [t, t'], s, [q, q']}^{n, v_1, v_2, m_1, m_2} \left[\begin{matrix} x\lambda\mu & \left(\begin{matrix} \epsilon_p \\ (Y_t); (Y'_{t'}) \\ (\delta_s) \end{matrix} \right) \\ y(1-\lambda)(1-\mu) & \left(\begin{matrix} (\beta_q); (\beta'_{q'}) \end{matrix} \right) \end{matrix} \right] d\lambda d\mu$$

$$= \Gamma \left[\begin{matrix} b, e, b-a-a', e-f-f' \\ b-a', e-f', b-a, e-f \end{matrix} \right] \times G_{p, [t+z, t'+z, s+z], [q, q']}^{n, v_1+2, v_2+2, m_1, m_2}$$

$$\left[\begin{matrix} x & (\epsilon_p) \\ y & \left(\begin{matrix} c-a', d-f, (Y_t); c'-a, d'-f, (Y'_{t'}) \\ (\delta_s), c+c'-a-a', d+d'-f-f' \\ (\beta_q); (\beta'_{q'}) \end{matrix} \right) \end{matrix} \right] \quad \dots(4)$$

Provided that conditions (3) hold (Denis, R.Y, 1972)

$$(i) \int_0^1 \int_0^1 \lambda^{c-1} (1-\lambda)^{c'-1} \mu^{d-1} (1-\mu)^{d'-1} \cdot F_2 \left[\begin{matrix} b; a, a'; \lambda, 1-\lambda \\ -; b, b; \end{matrix} \right] \cdot F_2 \left[\begin{matrix} e; f, f'; \mu, 1-\mu \\ -; e, e; \end{matrix} \right] \cdot G_{p, [t, t'], s, [q, q']}^{n, v_1, v_2, m_1, m_2} \left[\begin{matrix} x\lambda\mu & \left(\begin{matrix} \epsilon_p \\ (Y_t); (Y'_{t'}) \\ (\delta_s) \end{matrix} \right) \\ y\lambda\mu & \left(\begin{matrix} (\beta_q); (\beta'_{q'}) \end{matrix} \right) \end{matrix} \right] d\lambda d\mu$$

$$= \Gamma \left[\begin{matrix} a'-a, d'-f, b, b-a-a', e, e-f-f' \\ b-a, b-a', e-f, e-f' \end{matrix} \right] \times G_{p+2, [t, t'], s+z, [q, q']}^{n+2, v_1, v_2, m_1, m_2}$$

$$\left[\begin{matrix} x & 1-c+a', a-d+f', (\epsilon_p) \\ y & \left(\begin{matrix} (Y_t); (Y'_{t'}) \\ (\delta_s), c+c'-a-a', d+d'-f-f' \\ (\beta_q); (\beta'_{q'}) \end{matrix} \right) \end{matrix} \right] \quad \dots(5)$$

provided $0 \leq m_1 \leq q, 0 \leq v_1 \leq t, t+q \leq z(m_1 + v_1) | \arg x | < \pi [m_1 + v_1 - \frac{1}{2}(t+q)]$

and $Re(c, c', d, d') > 0$.

(ii) If we put $p = s = 0, t = t', q = q', m_2 = 1, \beta'_1 = 0 = y, t \leq q$ in (4), we get

$$\int_0^1 \int_0^1 \lambda^{c-1} (1-\lambda)^{c'-1} \mu^{d-1} (1-\mu)^{d'-1} \cdot F_2 \left[\begin{matrix} b; a, a'; \lambda, 1-\lambda \\ -; b, b; \end{matrix} \right] \times \left[\begin{matrix} e; f, f'; 1-\mu, \mu \\ -; e, e; \end{matrix} \right]$$

$$\cdot G_{t, q}^{v_1, m_1} \left[x\lambda\mu \left| \begin{matrix} 1 - (Y)_t \\ (\beta_q) \end{matrix} \right. \right] d\lambda d\mu$$

$$= \Gamma \left[\begin{matrix} b, e, b - a - a', e - f - f' \\ b - a, e - f', b - a, e - f \end{matrix} \right] \times G_{t+2, q+2}^{v_1+2, m_1} \left[x \left| \begin{matrix} 1 - (Y_t), 1 + a' - c, 1 + f - d \\ (\beta_q), 1 - c - c' + a + a', a - d - d' + f + f' \end{matrix} \right. \right]$$

Provided that $0 \leq m_1 \leq q, 0 \leq v_1 \leq t, t + q \leq z(m_1 + v_1) |\arg x| < \pi[m_1 + v_1 - \frac{1}{2}(t + q)]$.

(iii) let us take $p = s = 0, t = t', q = q', m_2 = 1, \beta'_1 = 0, y = 0, t \leq q$ in result (5) we get:

$$\int_0^1 \int_0^1 \lambda^{c-1} (1 - \lambda)^{c'-1} \mu^{d-1} (1 - \mu)^{d'-1} \cdot F_2 \left[\begin{matrix} b; a, a'; \lambda, 1 - \lambda \\ -; b, b; \end{matrix} \right] \cdot F_2 \left[\begin{matrix} e; f, f'; \mu, 1 - \mu \\ -; e, e; \end{matrix} \right] \\ \cdot G_{t, q}^{v_1, m_1} \left[x \lambda \mu \left| \begin{matrix} 1 - (Y)_t \\ (\beta_q) \end{matrix} \right. \right] d\lambda d\mu \\ = \Gamma \left[\begin{matrix} c' - a, d' - f, b, b - a - a', e, e - f - f' \\ b - a, b - a', e - f, e - f' \end{matrix} \right] \times G_{t+2, q+2}^{v_1+2, m_1} \\ \left[x \left| \begin{matrix} 1 - c + a', 1 - d + f', 1 - (Y_t) \\ (\beta_q), 1 + a + a' - c - c', 1 + f + f' - d - d' \end{matrix} \right. \right]$$

Provided that above conditions hold. (Agrawal, 1965)

(iv) If we take $p = s = 0, t = t', m_2 = 1, \beta' = 0 = y, t \leq q$ in result (6), we get :

$$\int_0^1 \int_0^1 \lambda^{c-1} (1 - \lambda)^{c'-1} \mu^{d-1} (1 - \mu)^{d'-1} \cdot F_2 \left[\begin{matrix} b; a, a'; \lambda, 1 - \lambda \\ -; b, b; \end{matrix} \right] \cdot F_2 \left[\begin{matrix} e; f, f'; \mu, 1 - \mu \\ -; e, e; \end{matrix} \right] \\ \cdot G_{t, q}^{v_1, m_1} \left[x(1 - \lambda)(1 - \mu) \left| \begin{matrix} 1 - (Y)_t \\ (\beta_q) \end{matrix} \right. \right] d\lambda d\mu \\ \int_0^1 \int_0^1 \lambda^{c-1} (1 - \lambda)^{c'-1} \mu^{d-1} (1 - \mu)^{d'-1} \cdot F_2 \left[\begin{matrix} b; a, a'; \lambda, 1 - \lambda \\ -; b, b; \end{matrix} \right] \cdot F_2 \left[\begin{matrix} e; f, f'; \mu, 1 - \mu \\ -; e, e; \end{matrix} \right] \\ \cdot G_{p, [t, t'], s, [q, q']}^{n, v_1, v_2, m_1, m_2} \left[\begin{matrix} x(1 - \lambda)(1 - \mu) \\ y(1 - \lambda)(1 - \mu) \end{matrix} \left| \begin{matrix} \epsilon_p \\ (Y_t); (Y'_{t'}) \\ (\delta_s) \\ (\beta_q); (\beta'_{q'}) \end{matrix} \right. \right] d\lambda d\mu \\ = \Gamma \left[\begin{matrix} c - a', d - f', b, b - a - a', e, e - f - f' \\ b - a, b - a', e - f, e - f' \end{matrix} \right] \times G_{p+2, [t, t'], s+2, [q, q']}^{n+2, v_1, v_2, m_1, m_2}$$

$$\left[\begin{matrix} x \left| \begin{matrix} 1 - c + a', a - d + f', (\epsilon_p) \\ (Y_t) ; (Y'_{t'}) \\ (\delta_s), c + c' - a - a', d + d' - f - f' \\ (\beta_q); (\beta'_{q'}) \end{matrix} \right. \\ y \end{matrix} \right] \dots(6)$$

Provided that conditions (3) hold.

PROOF OF RESULT (2) to (6)

To prove these results, we replace the g-function of two variable on the left hand side of the results by their equivalent double integrals and integrating them term by term which are admissible due to the absolute convergence of the series and the integrals involved; under the given conditions and finally summing their quadruple series with the help of results (1) ,we get the right hand side of the results.

PARTICULAR CASES :

(i) Putting, $p = s = 0, t = t', q = q', m_2 = 1, \beta' = 0, y = 0, t \leq q$ in result (2) , we get :

$$\int_0^1 \int_0^1 \lambda^{c-1} (1-\lambda)^{c'-1} \mu^{d-1} (1-\mu)^{d'-1} \cdot F_2 \left[\begin{matrix} b; a, a'; \\ -; b, b; \end{matrix} \lambda, 1-\lambda \right] \cdot F_2 \left[\begin{matrix} e; f, f'; \\ -; e, e; \end{matrix} \mu, 1-\mu \right] \\ \cdot G_{t,q}^{m_1, v_1} \left[x\lambda\mu \left| \begin{matrix} 1-(Y)_t \\ (\beta_q) \end{matrix} \right. \right] d\lambda d\mu \\ = \Gamma \left[\begin{matrix} b, e, b-a-a', e-f-f' \\ b-a', b-a, e-f, e-f' \end{matrix} \right] \times G_{t+2, q+2}^{m_1, v_1+2} \\ \left[x \left| \begin{matrix} 1-(Y)_t; 1-c+a', 1-d+f' \\ (\beta_q), 1+a+a'-c-c', 1+f+f'-d-d' \end{matrix} \right. \right] \\ = \Gamma \left[\begin{matrix} c-a', d-f', b-a-a', e-f-f' \\ b-a, b-a', e-f, e-f' \end{matrix} \right] \times G_{t+2, q+2}^{v_1+2, m_1} \\ \left[x \left| \begin{matrix} 1-c'+a, 1-d'+f, 1-(Y)_t \\ (\beta_q), 1+a+a'-c-c', 1+f+f'-d-d' \end{matrix} \right. \right]$$

provided that the above conditions hold.

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