

SOME EXTENSIONS OF THE MULTIPLICATION THEOREMS

by

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(Continuación)

§.3 MULTIPLICATION THEOREMS

This section derives a set of General Multiplication Theorems for Fox's H-functions of two variables. They are as follows:

Theorem 1. Assumptions: Let

- $$(i) \quad \operatorname{Re} \lambda > \frac{1}{2}, \quad q_1 < p_1, \quad \left| \lambda - \frac{1}{A_{p_1}} - 1 \right| < 1;$$
- $$(ii) \quad \gamma_1 \leq 0, \quad \gamma_2 > 0, \quad |\arg u| < \frac{1}{2} \pi \gamma_2;$$
- $$(iii) \quad \mu_1 \leq 0, \quad \mu_2 > 0, \quad |\arg v| < \frac{1}{2} \pi \mu_2; \text{ and}$$
- $$(iv) \quad p_1 \geq m_1 \geq 0, \quad q_1 \geq 0, \quad p_2 \geq n_2 \geq 0, \quad q_2 \geq m_2 \geq 0, \quad p_3 \geq n_3 \geq 0, \\ q_3 \geq m_3 \geq 0, \quad p_1 + p_2 \leq q_1 + q_2, \quad p_1 + p_3 \leq q_1 + q_3.$$

Then

$$(3.1) \quad H \begin{bmatrix} \lambda u \\ \lambda v \end{bmatrix} \Bigg| 0 \mid \Psi \mid \Phi \mid$$

$$= \lambda^{\frac{a_{p_1}-1}{A_{p_1}}} \sum_{k=0}^{\infty} \frac{1}{k!} \left(\lambda^{\frac{1}{A_{p_1}}} - 1 \right)^k H \begin{bmatrix} u \\ v \end{bmatrix} \Bigg| \theta_1 \mid \Psi \mid \Phi \mid$$

where

$$\theta_1 = \begin{bmatrix} m_1, 0 \\ p_1, q_1 \end{bmatrix}^{\{(a_{p_1-1}, A_{p_1-1})\}, (a_{p_1} - k, A_{p_1})} ; \text{ and } \{(b_{q_1}, B_{q_1})\}$$

Ψ, Φ have retained the same values as referred to above.

Theorem 2. If

- $$(i) \quad m_3 \geq 1, |1 - \lambda^{-F_1}| < 1;$$
- $$(ii) \quad \gamma_1 \leq 0, \gamma_2 > 0, |\arg u| < \frac{1}{2}\pi \gamma_2; \text{ and}$$
- $$(iii) \quad \mu_1 < 0, \mu_2 > 0, |\arg v| < \frac{1}{2}\pi \mu_2.$$

Then

$$(3.2) \quad H \begin{bmatrix} u \\ \lambda v \end{bmatrix}^{\theta + \Psi + \Phi} = \frac{f_1}{\lambda^{-F_1}} \sum_{k=0}^{\infty} \frac{1}{k!} (1 - \lambda^{-F_1})^k H \begin{bmatrix} u \\ v \end{bmatrix}^{\theta + \Psi + \Phi_1}$$

provided

(iv) Let

- (a) $p_1 \geq m_1 \geq 0, q_1 \geq 0, p_2 \geq n_2 \geq 0, q_2 \geq m_2 \geq 0, p_3 \geq n_3 \geq 0, q_3 \geq m_3 \geq 0;$
(b) $q_1 + q_2 \geq p_1 + p_2, q_1 + q_3 \geq p_1 + p_3;$ and

$$(v) \quad \Phi_1 = \begin{pmatrix} m_3, n_3 \\ p_3, q_3 \end{pmatrix}^{\{(e_{p_3}, E_{p_3})\}}_{(f_1 + k, F_1), \{(z_f q_3, z_F q_3)\}},$$

Theorem 3:

$$(3.3) \quad H \begin{bmatrix} \lambda u \\ \lambda v \end{bmatrix}^{\theta + \Psi + \Phi} = \frac{a_1 - 1}{\lambda^{-A_1}} \sum_{k=0}^{\infty} \frac{1}{k!} (1 - \lambda^{-A_1})^k H \begin{bmatrix} u \\ v \end{bmatrix}^{\theta_1 + \Psi + \Phi}$$

we have

$$\theta_1 = \begin{bmatrix} m_1, 0 \\ p_1, q_1 \end{bmatrix}^{(a_1 - k, A_1), \{(a_{p_1}, A_{p_1})\}}_{\{(b_{q_1}, B_{q_1})\}}$$

and the conditions for validity are:

$$(i) \quad q_1 \geq 1, \operatorname{Re} \lambda > \frac{1}{2}; |1 - \lambda^{\frac{-1}{A_1}}| < 1;$$

$$(ii) \quad \gamma_1 \leq 0, \gamma_2 > 0, |\arg u| < \frac{1}{2}\pi \gamma_2;$$

$$(iii) \quad \mu_1 \leq 0, \mu_2 > 0, |\arg v| < \frac{1}{2}\pi \mu_2; \text{ and}$$

$$(iv) \quad p_1 \geq m_1 \geq 0, q_1 \geq 0, p_2 \geq n_2 \geq 0, q_2 \geq m_2 \geq 0, p_3 \geq n_3 \geq 0, \\ q_3 \geq m_3 \geq 0, p_1 + p_2 \leq q_1 + q_2, p_1 + p_3 \leq q_1 + q_3.$$

Theorem 4. Assumptions:

$$(i) \quad \text{Let } \gamma_1 \leq 0, \gamma_2 > 0, |\arg u| < \frac{1}{2}\pi \gamma_2;$$

$$(ii) \quad \text{Let } \mu_1 \leq 0, \mu_2 > 0, |\arg v| < \frac{1}{2}\pi \mu_2;$$

(iii) Let

$$(a) \quad p_1 \geq m_1 \geq 0, q_1 \geq 0, p_2 \geq n_2 \geq 0, q_2 \geq m_2 \geq 1, p_3 \geq n_3 \geq 0, q_3 \geq m_3 \geq 0;$$

$$(b) \quad p_1 + p_2 \leq q_1 + q_2, p_1 + p_3 \leq q_1 + q_3.$$

Then

$$(3.4) \quad H \left[\begin{array}{c} \lambda u \\ v \end{array} \middle| \theta + \Phi + \Psi \right] \\ = \lambda \frac{c_1 - 1}{C_1} \sum_{k=0}^{\infty} \frac{1}{k!} (1 - \lambda^{\frac{1}{C_1}})^k H \left[\begin{array}{c} u \\ v \end{array} \middle| \theta + \Psi_1 + \Phi \right]$$

provided

$$\Psi_1 = \begin{bmatrix} m_2, n_2 \\ p_2, q_2 \end{bmatrix}^{(c_1 - k, C_1), \{(c_{p_2}, C_{p_2})\}}_{\{(d_{q_2}, D_{q_2})\}}; \text{ and}$$

$$(iv) \quad \operatorname{Re} \lambda > \frac{1}{2}, \quad |1 - \lambda^{\frac{-1}{F_3}}| < 1.$$

Theorem 5: If

- (i) $m_3 < q_3, |\lambda^{\frac{1}{F_3}} - 1| < 1;$
- (ii) $\gamma_1 \leq 0, \gamma_2 > 0, |\arg u| < \frac{1}{2}\pi \gamma_2$; and
- (iii) $\mu_1 \leq 0, \mu_2 > 0, |\arg v| < \frac{1}{2}\pi \mu_2.$

Then

$$(3.5) \quad H \begin{bmatrix} u \\ \lambda v \end{bmatrix} \Bigg|_{\theta + \Psi + \Phi} =$$

$$= \lambda^{\frac{f_{q_3}}{F_{q_3}}} \sum_{k=0}^{\infty} \frac{1}{k!} (\lambda^{\frac{1}{F_{q_3}}} - 1)^k H \begin{bmatrix} u \\ v \end{bmatrix} \Bigg|_{\theta + \Psi + \Phi_1}$$

where

$$\Phi_1 = \binom{m_3, n_3}{p_3, q_3}^{\{(e_{p_3}, E_{p_3})\}}_{\{(f_{q_3-1}, F_{q_3-1})\}, (f_{q_3} + k, F_{q_3})}; \text{ and}$$

$$(iv) \quad p_1 \geq m_1 \geq 0, q_1 \geq 0, p_2 \geq n_2 \geq 0, q_2 \geq m_2 \geq 0, p_3 \geq n_3 \geq 0, \\ q_3 \geq m_3 \geq 0, p_1 + p_2 \leq q_1 + q_2, p_1 + p_3 \leq q_1 + q_3.$$

PROOF of (3.1):

Denoting the left member

$$H \begin{bmatrix} \lambda u \\ \lambda v \end{bmatrix}$$

of (3.1) by its MELLIN-BARANES integral representation (1.1), we get

$$\frac{1}{(2\pi i)^2} \int_{L_1} \int_{L_2} \Delta_3 [\xi + \eta] \Delta_1(\xi) \Delta_2(\eta) \lambda^{\xi + \eta} u^\xi v^\eta d\xi d\eta$$

Next $\lambda^{\xi + \eta}$ after replacing λ by $(1 + h)^{-A_{p_1}}$ can be written as

$$(1 + h)^{1 - a_{p_1} + a_{p_1} - A_{p_1}(\xi + \eta) - 1}.$$

Application of (2.1) transforms the latter into

$$\frac{1}{(2\pi i)^2} \int_{L_1} \int_{L_2} \Delta_3 [\xi + \eta] \Delta_1(\xi) \Delta_2(\eta) u^\xi v^\eta$$

$$\sum_{k=0}^{\infty} \frac{(-1)^k [-\{a_{p1} - A_{p1}(\xi + \eta) - 1\}]_k}{k!} h^k d\xi d\eta.$$

Now employ (2.2) and then change the order of integration and summation, the expression becomes

$$(1+h)^{1-a_{p1}} \sum_{k=0}^{\infty} \frac{h^k}{k!} \frac{1}{(2\pi i)^2} \int_{L_1} \int_{L_2} \Delta_3 [\xi + \eta] \Delta_1(\xi) \Delta_2(\eta)$$

$$\frac{\Gamma [a_{p1} - A_{p1}(\xi + \eta)]}{\Gamma [a_{p1} - k - A_{p1}(\xi + \eta)]} u^\xi v^\eta d\xi d\eta$$

where the paths of integration are indented, if necessary, in such a manner that all the poles of $\Gamma(d_j - D_j \xi)$ ($1 \leq j \leq m_2$), $\Gamma(f_j - F_j \eta)$ ($1 \leq j \leq m_3$) and $\Gamma[a_{p1} - A_{p1}(\xi + \eta)]$ lie to the right and those of $\Gamma[1 - c_j + C_j \xi]$ ($1 \leq j \leq n_2$), $\Gamma[1 - e_j + E_j \eta]$ ($1 \leq j \leq n_3$) and $\Gamma[1 - a_j + A_j(\xi + \eta)]$ ($1 \leq j \leq m_1$) lie to the left of the imaginary axis.

To justify the inversion of order of integration and summation involved in the process, we observe that.

- (i) the term-by-term integration is valid as it is independent of the argument h and conditions stated in (3.1) justify the existence of every H-function in the series;
- (ii) moreover the series

$$\sum_{k=0}^{\infty} \frac{(-1)^k [-\{a_{p1} - A_{p1}(\xi + \eta) - 1\}]_k}{k!} h^k$$

is uniformly convergent as long as $|h| < 1$ [4, p. 68, §.2.1.6];

- (iii) Fox's H-function is an analytic function and continuous for all finite values of $u \geq u_0 > 0$; and $v \geq v_0 > 0$; and
- (iv) the double-contour integral converges in view of the conditions referred to (1.2).

Therefore, the inversion is justified by an appeal of BROMWICH [3, p. 500].

Finally we freely substitute the value of h and performance of (1.1) in the latter which obviously leads to the R. H. S. of (3.1).

This concludes the proof of (3.1).

Evaluation of (3.2) is based upon an analysis similar to the one utilized in (3.1); and it is readily seen that (3.2) follows at once with the aid of (2.3). Hence, we omit such details.

Derivation of (3.3)-(3.5) are much akin to (3.1) and (3.2). We conveniently delete repetitions General Remark:

The change of order of integration and summation in all cases seems to be most thoroughly justified by virtue of DE VALLÉE POUSSIN's theorem [3, p. 500] and by principle of analytic continuation subject to the conditions imposed with the results.

(Continuará.)