

SOME ABELIAN THEOREMS FOR THE DISTRIBUTIONAL ${}_1F_1$ -TRANSFORM

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Several generalisations of the classical Laplace transform have been given by various mathematicians from time to time. In 1950 Erdélyi gave a generalisation and Joshi studied various properties of this generalisation including an Abelian theorem. The object of this present work is to discuss Abelian theorems of the initial-value and final-value type for the above generalisation in the classical sense and extend the results to a certain class of distributions.

1. Introduction

Erdelyi [2] gave a generalisation of the classical Laplace transform in the following way:

$$(1) \quad F(x) = L f(y) = \frac{\Gamma(a)}{\Gamma(b)} \int_0^\infty (xy)^\beta {}_1F_1(a; b; -xy) f(y) dy$$

where

$$a = \beta + \eta + 1; \quad b = \alpha + \beta + \eta + 1$$

α , β and η being complex. (1) reduces to the well-known classical Laplace transform

$$(2) \quad F(x) = \int_0^\infty e^{-xy} f(y) dy$$

for $\alpha = \beta = 0$. We define the generalised Laplace transform (1) as ${}_1F_1$ -transform of $f(y)$. An initial-value theorem relates the asymptotic behaviour of $f(y)$ as $y \rightarrow 0^+$ to the asymptotic behaviour of $F(x)$ as $x \rightarrow \infty$ and the final-value theorem relates the asymptotic behaviour of $f(y)$ as $y \rightarrow \infty$ to the asymptotic behaviour of $F(x)$ as $x \rightarrow 0^+$. In this paper it is proposed to prove theorems of this nature and extend them to distributions.

Widder [9] and Doetsch [1] had given theorems of the above type for (2). Zemanian [10] recently extended some Abelian theorems relating to (2) in the bilateral case to distributions. Joshi [3] gave initial-value and final-value theorems for the generalised Laplace-Stieltjes transform

$$F(x) = \frac{\Gamma(a)}{\Gamma(b)} \int_0^\infty (xy)^\beta {}_1F_1(a; b; -xy) d\Psi(y)$$

where a and b have the same meaning as before. Misra [5] had recently proved some Abelian theorems for distributional Stieltjes transformation. In another paper [6a] the author has recently given Abelian theorems for a generalized Stieltjes transform in the distributional sense.

2. Preliminaries

I denote the open interval $(0, \infty)$; x and y are real variables restricted to I. $\mathcal{D}(I)$ denotes the space of smooth functions defined over I whose supports are compact subsets of I. We assign to $\mathcal{D}(I)$ the topology that makes its dual $\mathcal{D}'(I)$ the space of Schwartz distributions on I.

(a) Testing function space $E(I)$: $E(I)$ is the space of all complex-valued smooth functions on I. We have $\mathcal{D}(I) \subset E(I)$. $E'(I)$ is the dual of $E(I)$. $E'(I)$ is a subspace of $\mathcal{D}'(I)$ [12, p. 36, 37].

(b) A boundedness property of distributions in $E'(I)$:

For every $f \in E'(I)$, there exists a nonnegative integer r such that if $\phi \in E(I)$, then

$$(3) \quad | \langle f, \phi \rangle | \leq C \max_{0 \leq k \leq r} \sup_{t \in J} | \phi^{(k)}(t) |$$

where J is any bounded open subset of I containing the sup-

port of f . This follows in view of the result [10, p. 84] and the fact that

$$\langle f, \varphi \rangle = \langle f, \lambda \varphi \rangle$$

where $\lambda(t) \in \mathcal{D}(I)$ and is equal to 1 over J and zero outside a larger interval.

(c) Value of a distribution at a point due to Lojasiewicz [4]:

Let f be a distribution defined in a neighbourhood of a point; then f is said to have a value N at x_0 namely $f(x_0) = N$ if the distributional

$$\lim_{\lambda \rightarrow 0+} f(x_0 + \lambda x)$$

exists in a neighbourhood of zero and if it is a constant function N . We will also have a need to use a convention stated in [11, p. 1255].

Throughout this paper it will be assumed that $\operatorname{Re} \beta \geq 0$, $\operatorname{Re} \gamma > 0$ and that $\operatorname{Re} b$ is not zero or a negative integer unless otherwise stated. Also

$$\begin{aligned} P &= \frac{\Gamma(a)}{\Gamma(b)} \\ (a)_n &= a(a+1) \dots (a+n-1) \\ K(x, y) &= P(x, y)^\beta {}_1F_1(a; b; -xy). \end{aligned}$$

3. The Classical initial-value theorem for the ${}_1F_1$ -transform

THEOREM 1.—Let the complex-valued function $f(y)$ satisfy the following two conditions:

$$(i) \quad f(y) \rightarrow 0 \quad \text{as} \quad y \rightarrow \infty,$$

$$(ii) \quad \frac{f(y)}{y^{\gamma+a-\beta}}$$

(γ is any real number greater than or equal to zero) is absolutely continuous on $0 \leq y < \infty$.

Let there exist a complex number μ such that

$$(4) \quad \lim_{y \rightarrow 0+} \frac{f(y)}{y^{\gamma+a-\beta}} = \mu.$$

Then

$$(5) \quad \lim_{x \rightarrow \infty} C F(x) x^{\gamma + \alpha - \beta + 1} = \mu.$$

where

$$C = \left| \frac{\Gamma(\beta + \eta - \gamma)}{\Gamma(\gamma + \alpha + 1) \Gamma(\beta + \eta - \gamma - \alpha)} \right|$$

and

$$(6) \quad R(x) = L f(y) = \int_0^\infty K(xy) f(y) dy$$

with the conditions

$$\operatorname{Re}(\beta + \eta) > \gamma + \operatorname{Re} \alpha > -1 \quad \text{and} \quad \operatorname{Re}(\beta + \eta) - \gamma > 0.$$

PROOF.—For convenience let us put

$$\gamma + \alpha - \beta = E.$$

From the result [8, p. 48],

$$\int_0^\infty x^{l-1} {}_1F_1(a; b; -x) dx = \frac{\Gamma(l) \Gamma(a-l) \Gamma(b)}{\Gamma(b-l) \Gamma(a)} \quad (0 < \operatorname{Re} l < \operatorname{Re} a)$$

We have

$$\begin{aligned} x^{E+1} F(x) - \frac{\mu \Gamma(\gamma + \alpha + 1) \Gamma(\beta + \eta - \gamma - \alpha)}{\Gamma(\beta + \eta - \gamma)} &= \\ = x^{E+1} \left\{ \int_0^\infty K(xy) f(y) dy - \mu \int_0^\infty y^E K(xy) dy \right\} &= \\ = x^{E+1} \left\{ \int_0^\infty [f(y) - \mu y^E] K(xy) dy \right\}. \end{aligned}$$

Hence

$$\begin{aligned} \left| x^{E+1} F(x) - \frac{\mu \Gamma(\gamma + \alpha + 1) \Gamma(\beta + \eta - \gamma - \alpha)}{\Gamma(\beta + \eta - \gamma)} \right| &\leq \\ \leq x^{E+1} \left\{ \int_0^t |f(y) - \mu y^E| K(xy) dy + \right. & \\ \left. + \int_t^\infty |f(y) - \mu y^E| K(xy) dy \right\} = I_1 + I_2, \quad t > 0. \end{aligned}$$

We have

$$\begin{aligned} |I_2| &\leq \sup_{t \leq y < \infty} \left| x^{\mathbb{E}+1} \int_t^\infty \left| \frac{f(y)}{y^{\mathbb{E}}} - \mu \right| y^{\mathbb{E}} K(xy) dy \right| \leq \\ &\leq \sup_{t \leq y < \infty} \left| \frac{f(y)}{y^{\mathbb{E}}} - \mu \right| \left| x^{\mathbb{E}+1} \int_t^\infty y^{\mathbb{E}} K(xy) dy \right|. \end{aligned}$$

But

$$\left| x^{\mathbb{E}+1} y^{\mathbb{E}} P(xy)^{\beta} {}_1F_1(a; b; -xy) \right| \leq C' (xy)^{\mathbb{E}-\eta-1} x$$

by the asymptotic estimate of ${}_1F_1$ function [8, p. 60] where C' is an appropriate constant ($C' > 0$). Hence

$$\begin{aligned} |I_2| &\leq \sup_{t \leq y < \infty} \left| \frac{f(y)}{y^{\mathbb{E}}} - \mu \right| C' |x^{\mathbb{E}-\eta}| \int_t^\infty y^{\mathbb{E}-\eta-1} dy \leq \\ &\leq \sup_{t \leq y < \infty} \left| \frac{f(y)}{y^{\mathbb{E}}} - \mu \right| C' \left| \frac{x^{\mathbb{E}-\eta}}{\eta - \mathbb{E}} \right| (t)^{\mathbb{E}-\eta} \rightarrow 0 \text{ as } \\ &x \rightarrow \infty \text{ since } \operatorname{Re}(\mathbb{E} - \eta) < 0. \end{aligned}$$

Since $\frac{f(y)}{y^{\mathbb{E}}}$ is absolutely continuous on $0 \leq y < \infty$,

$$\left| \frac{f(y)}{y^{\mathbb{E}}} - \mu \right|$$

is bounded for $t \leq y$. By (4), for any arbitrary $\varepsilon > 0$, there exists a $\delta > 0$ such that

$$\left| \frac{f(y)}{y^{\mathbb{E}}} - \mu \right| < \varepsilon \text{ on } 0 \leq y < \delta.$$

Having fixed δ such that $y < \delta$, we have

$$\begin{aligned} |I_1| &\leq \varepsilon \left| x^{\mathbb{E}+1} \int_0^t K(xy) y^{\mathbb{E}} dy \right| = \\ &= \varepsilon \left| P \int_0^\infty (xy)^{\gamma+\alpha} {}_1F_1(a; b; -xy) x dy \right| = \\ &= \varepsilon \left| \frac{\Gamma(\gamma+\alpha+1) \Gamma(\beta+\eta-\gamma-\alpha)}{\Gamma(\beta+\eta-\gamma)} \right| = \frac{\varepsilon}{C} \text{ by [8, p. 48]}. \end{aligned}$$

Thus

$$\lim_{x \rightarrow \infty} |I_1 + I_2| \leq \frac{\epsilon}{C}$$

which proves (5).

To extend this theorem to a class of distributions, we shall use the ideas of the value of a distribution at a point due to Lojasiewicz (section 2 (c)) and Shiraishi Risai [7].

4. Initial-value theorem for the distributional ${}_1F_1$ -transform

THEOREM 2.—Let

$$f(y) \in E'(I) \quad \text{and} \quad \frac{f(y)}{y^\beta} \rightarrow \mu \quad \text{as} \quad y \rightarrow 0+$$

in the sense of Lojasiewicz.

Then as $x \rightarrow \infty$,

$$(7) \quad | \langle f(y) - \mu y^{\gamma+\alpha-\beta}, K(xy) \rangle | \leq \epsilon.$$

PROOF.—We use a theorem [10, p. 92] that a finite-order derivative of a continuous function is a distribution. From Shiraishi Risai [7] we have

$$f(t) - \mu t^{\gamma+\alpha-\beta} = D^k F$$

where F is a continuous function in a neighbourhood of zero and $D^k F$ is a finite-order derivative of a continuous function. Hence the left side of (7) is equal to

$$| \langle f(y), K(xy) \rangle |$$

which proves that $f(y)$ is a distribution. By (b) of section 2, we have

$$\begin{aligned} | \langle f(y), K(xy) \rangle | &\leq \max_{0 \leq k \leq r} \sup_{t \in J} | D_x^k K(xy) | = \\ &= \max_{0 \leq k \leq r} \sup_{t \in J} \left| P y^\beta \sum_{n=0}^k \binom{k}{n} \times [{}_1F_1(a; b; -xy)]_{(n)} (x)_{(k-n)}^\beta \right| \end{aligned}$$

A typical term in the summation on the right side is

$$(8) \quad y^{\beta+n} Q {}_1F_1(a+n; b+n; -xy) x^{\beta-k+n}$$

where

$$Q = P \left(\begin{matrix} k \\ n \end{matrix} \right) (-1)^n \frac{(a)_n}{(b)_n} \beta (\beta - 1) \dots (\beta - k + n + 1).$$

The expression in (8) is asymptotic to

$$Q y^{-\eta-1} x^{-k-\eta-1}$$

by using the asymptotic property of ${}_1F_1$ function [8, p. 60] so that this term $\rightarrow 0$ as $x \rightarrow \infty$ since $\operatorname{Re} \eta + k + 1 > 0$ and $\operatorname{Re} \eta > 0$. Hence

$$|\langle f(y), k(xy) \rangle| \leq \varepsilon$$

which proves (7).

5. A classical final-value theorem for the ${}_1F_1$ -transform

THEOREM 3.—If $f(y)$ be a measurable function on $0 < y < \infty$ and if there exist a complex number μ and a real number ν greater than or equal to zero, such that

$$(9) \quad \lim_{y \rightarrow \infty} \frac{f(y)}{y^{\gamma+\alpha-\beta}} = \mu$$

then, with the conditions

$$\operatorname{Re} (\beta + \eta) > \gamma + \operatorname{Re} \alpha > -1$$

and

$$(10) \quad \begin{aligned} &\operatorname{Re} (\beta + \eta) - \gamma > 0, \\ &\lim_{x \rightarrow 0+} C F(x) x^{\gamma+\alpha-\beta+1} = \mu \end{aligned}$$

where $F(x)$ is given by (6) and C as in Theorem 1.

PROOF.—Let us put again $\nu + \alpha - \beta = E$.

From (9) it is clear that $f(y)$ is a function of slow-growth. Proceeding as in Theorem 1 we have

$$\begin{aligned} &\left| x^{E+1} F(x) - \frac{\mu \Gamma(\gamma + \alpha + 1) \Gamma(\beta + \eta - \gamma - \alpha)}{\Gamma(\beta + \eta - \gamma)} \right| = \\ &= x^{E+1} \left| \int_0^\infty [f(y) - \mu y^E] K(xy) dy \right| \leq \dots \end{aligned}$$

$$\begin{aligned} \dots &\leq x^{\beta+1} \int_0^t |f(y) - \mu y^{\beta}| K(xy) dy + \\ &+ x^{\beta+1} \int_t^{\infty} |f(y) - \mu y^{\beta}| K(xy) dy = I_1 + I_2. \end{aligned}$$

From (9) we can choose t so large that, for any arbitrary positive ϵ

$$\left| \frac{f(y)}{y^{\beta}} - \mu \right| < \epsilon \quad \text{for all } y > t.$$

Hence we have

$$\begin{aligned} |I_2| &\leq \epsilon \left| x^{\beta+1} \int_t^{\infty} y^{\beta} K(xy) dy \right| = \\ &= \epsilon \left| \int_{tx}^{\infty} z^{\gamma+\alpha} {}_1F_1(a; b; -z) dz \right| \quad (z = xy) < \\ &< \epsilon \left| \frac{\Gamma(\gamma+\alpha+1) \Gamma(\beta+\eta-\gamma-\alpha)}{\Gamma(\beta+\eta-\gamma)} \right| \quad \text{by [8, p. 48]} = \frac{\epsilon}{C} \end{aligned}$$

provided that $\operatorname{Re}(\beta + \eta) > \nu + \operatorname{Re} z > -1$ and $\operatorname{Re}(\beta + \eta) - \nu > 0$.
As for I_1 in the range $0 < y \leq t$, we have

$$\left| \frac{f(y)}{y^{\beta}} - \mu \right| \leq M \quad (\text{a constant}).$$

Further

$$\begin{aligned} |I_1| &\leq M \left| \int_0^t x^{\beta+1} y^{\beta} K(xy) dy \right| = \\ &= M P \left| \int_0^t x^{\beta+1} y^{\beta} {}_1F_1(a; b; -xy) (xy)^{\beta} dy \right|. \end{aligned}$$

As $x \rightarrow 0^+$, for any $y \leq t$, we have

$${}_1F_1(a; b; -t) = 0 \quad (1) \quad (t \rightarrow 0^+) \quad [8, p. 60].$$

Hence

$$|I_1| \leq M P \left| x^{\gamma+\alpha+1} \int_0^t y^{\gamma+\alpha} dy \right| = M P \left| \frac{x^{\gamma+\alpha+1} t^{\gamma+\alpha+1}}{\gamma+\alpha+1} \right|$$

since

$$\gamma + 1 + \operatorname{Re} \alpha > 0.$$

Consequently as

$$x \rightarrow 0+, I_1 \rightarrow 0.$$

We have therefore

$$\overline{\lim}_{x \rightarrow 0+} |I_1 + I_2| \leq \frac{\varepsilon}{C}.$$

Therefore (10) is proved.

In the next section we shall extend this classical result to distributions by using again the boundedness property of distributions in $E'(I)$.

6. Final-value theorem for the distributional ${}_1F_1$ -transform

THEOREM 4.—*Let*

$$f = f_1 + f_2$$

where f_1 is an ordinary function satisfying the hypothesis of Theorem 3 and f_2 is a distribution in $E'(I)$. Let $F(x)$ be the distributional ${}_1F_1$ -transform of f and C be as given Theorem 1. Let $\operatorname{Re} \beta > k$ where k is a positive integer and

$$\gamma + \operatorname{Re}(\alpha - \beta) + k + 1 > 0.$$

Then

$$(11) \quad \lim_{x \rightarrow 0+} x^{\gamma + \alpha - \beta + 1} F(x) = \frac{1}{C} \lim_{y \rightarrow \infty} \frac{f(y)}{y^{\gamma + \alpha - \beta}}.$$

PROOF.—In [6] it has been proved that

$$F_2(x) = L f_2(y) = \langle f_2(y), K(xy) \rangle$$

is a smooth function on $0 < x < \infty$. Let, as is (b) of section 2, $\lambda(t) \in \mathcal{D}(I)$ and be equal to 1 over J and zero outside a larger

interval where J is any bounded open subset of I containing the support of f . By (3) of section 2,

$$\begin{aligned} |F_2(x)| &\leq |\langle f_2(y), \lambda(y) K(xy) \rangle| \leq \\ &\leq \max_{0 \leq k \leq r} \sup_{y \in J} |D_y^k [\lambda(y) K(xy)]| = \\ &= \max_{0 \leq k \leq r} \sup_{y \in J} \sum_{m=0}^k \binom{k}{m} |D_y^{k-m} \lambda(y)| \times |x^m D_z^m [z^\beta {}_1F_1(a; b; -z)]| \\ &\quad \text{where } z = xy. \end{aligned}$$

We have by the asymptoticity of ${}_1F_1$ function

$$D_z^m [z^\beta {}_1F_1(a; b; -z)] = O(1) \text{ as } z \rightarrow 0 +$$

provided $\operatorname{Re} \beta > m$ for $m = 0, \dots, k$.
and

$$D_z^m [z^\beta {}_1F_1(a; b; -z)] = O(1) \text{ as } z \rightarrow \infty$$

because of the following.

$$D_z^m [z^\beta {}_1F_1(a; b; -z)] = \sum_{l=0}^m L z^{\beta-m+l} {}_1F_1(a+l; b+l; -z)$$

where

$$L = \binom{m}{l} \beta(\beta-1) \dots (\beta-m+l+1) (-1)^l \frac{(a)_l}{(b)_l}.$$

A typical term of this summation, by considering asymptotic order of ${}_1F_1$ function, is

$$L z^{\beta-m+l} z^{-l-\beta-\eta-1} = L z^{-\eta-1-m} \rightarrow 0 \text{ as } z \rightarrow \infty \text{ since } \operatorname{Re} \eta > 0.$$

Also

$$D_z^m [z^\beta {}_1F_1(a; b; -z)]$$

is continuous on $0 < z < \infty$. It now follows that it is also bounded there whenever $m = 0, 1, \dots, k$.

Hence

$$F_2(x) < K x^k$$

for some sufficiently large constant K so that

$$\lim_{x \rightarrow 0+} x^{\gamma+\alpha-\beta+1} F_2(x) < \lim_{x \rightarrow 0+} K x^{\gamma+\alpha-\beta+1+k} = 0$$

since

$$\gamma+k+1+\operatorname{Re}(\alpha-\beta) > 0.$$

Also the support of $f_2(y) \in E'(I)$ is a compact subset of $0 < y < \infty$. Hence by the convention stated in [11, p. 1255] we have

$$\lim_{y \rightarrow \infty} \frac{f_2(y)}{y^{\gamma+\alpha-\beta}} = 0.$$

But since

$$F(x) = F_1(x) + F_2(x)$$

the result (11) follows from Theorem 3.

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