

A CERTAIN CLASS OF MULTIPLE GENERATING FUNCTIONS INVOLVING MITTAG-LEFFLER'S FUNCTIONS

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Abstract: A set of certain class of multiple generating function involving Mittag-Leffler's functions E_α , $E_{\alpha,\beta}$ and related function $\phi(\alpha,\beta;z)$ of wright is given. Some interesting (known and new) multiple generating functions are also obtained as special cases.

Key Words : Mittag-Leffler's functions and related functions and related function, Bessel's function and Hyper-Bessel function, Hypergeometric function.

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1. Introduction and Definition

In the usual notation, let ${}_pF_q$ denote a generalized hypergeometric function of one variable with p and q parameters (positive integer or zero), defined by [6; p.42(1)].

$$\begin{aligned} {}_pF_q \left[\begin{matrix} a_1, a_2, \dots, a_p; \\ b_1, b_2, \dots, b_q \end{matrix} ; z \right] &= \sum_{n=0}^{\infty} \frac{(a_1)_n (a_2)_n \dots (a_p)_n z^n}{(b_1)_n (b_2)_n \dots (b_q)_n n!} \\ &= {}_pF_q [a_1, \dots, a_p; b_1, \dots, b_q; z] \end{aligned} \quad (1.1)$$

(by $\neq 0, -1, -2, \dots, j=1, 2, \dots, q$)

where $(a)_n$ is a Pochhammer symbol, defined by

$$(a)_n = \begin{cases} 1, & \text{if } n = 0 \\ a(a+1)(a+2)\dots(a+n-1), & \text{if } n = 1, 2, \dots \end{cases} \quad (1.2)$$

The function

$$E_\alpha(z) = \sum_{k=0}^{\infty} \frac{z^k}{\Gamma(\alpha k + 1)}, \quad (\alpha > 0) \quad (1.3)$$

was introduced by Mittag-Leffler [5] and was investigated systematically by several other authors [3, chapter XVIII]. $E_\alpha(z)$ for $\alpha > 0$, furnishes important example of entire functions of finite order $1/\alpha$.

The function

$$E_{\alpha,\beta}(z) = \sum_{k=0}^{\infty} \frac{z^k}{\Gamma(\alpha k + \beta)}, \quad (\alpha, \beta > 0) \quad (1.4)$$

has property very similar to those of Mittag-Leffler's function (see Wiman [7], Agarwal [1]).

We have

$$E_{\alpha,1}(z) = E_\alpha(z), \quad E_1(z) = e^z, \quad E_2(z) = \cos hz$$

$$\text{and } E_{1/2}(\sqrt{z}) = \frac{2e^{-z}}{\sqrt{\pi}} \operatorname{Erfc}(-z^{1/2}). \quad (1.5)$$

A function intimately connected with $E_{\alpha,\beta}$ is the entire function

$$\phi(\alpha, \beta; z) = \sum_{k=0}^{\infty} \frac{z^k}{k! \Gamma(\alpha k + \beta)}, \quad (\alpha, \beta > 0) \quad (1.6)$$

which was used by Wright [8] in the asymptotic theory of partition.

We can verify easily

$$J_\nu(z) = \left(\frac{z}{2}\right)^\nu \phi\left(1, \nu + 1; -\frac{z^2}{4}\right), \quad J_\nu(iz) = \left(\frac{iz}{2}\right)^\nu \phi\left(1, \nu + 1; -\frac{z^2}{4}\right), \quad (1.7)$$

It shows that Wright's function may be regarded as a kind of generalized Bessel function $J_\nu(z)$, defined by

$$J_\nu(z) = \sum_{k=0}^{\infty} \frac{(-1)^k (z/2)^{\nu+2k}}{\Gamma(\nu+k+1)k!}, \quad |z| < \infty, \quad (1.8)$$

which has the particular attention in the diverse field of physics and engineering.

An interesting generating function, due to Humbert [4], is recalled here in the following form :

$$\exp\left[\frac{z}{3}\left(x + y \pm \frac{1}{xy}\right)\right] = \sum_{m,n=-\infty}^{\infty} x^m y^n \frac{(z/3)^{m+n}}{\Gamma(m+1)\Gamma(n+1)} {}_0F_1\left[-; m+1, n+1; \pm\left(\frac{z}{3}\right)^3\right], \quad (1.9)$$

where the Hyper-Bessel function $J_{m,n}(z)$ and modified Hyper-Bessel function $I_{m,n}(z)$ of order 2 are defined by

$$J_{m,n}(z) = \frac{(z/3)^{m+n}}{\Gamma(m+1)\Gamma(n+1)} {}_0F_2\left[-; m+1, n+1; -\left(\frac{z}{3}\right)^3\right] \quad (1.10)$$

and $I_{m,n}(z) = \frac{(z/3)^{m+n}}{\Gamma(m+1)\Gamma(n+1)} {}_0F_2\left[-; m+1, n+1; -\left(\frac{z}{3}\right)^3\right]$, respectively. (1.11)

2. Generating function involving Mittag-Leffler's functions

Result-I

If $E_{\alpha,\beta}(z)$ is defined by equation (1.4) then

$$E_{\alpha_1, \beta_1} \left(\frac{zx}{3} \right) E_{\alpha_2, \beta_2} \left(\frac{zy}{3} \right) E_{\alpha_3, \beta_3} \left(\frac{-z/3}{xy} \right) = \sum_{m, n = -\infty}^{\infty} x^m y^n \frac{\alpha_1, \alpha_2, \alpha_3}{\beta_1, \beta_2, \beta_3} J_{m, n}(z), \quad (2.1)$$

where $\frac{\alpha_1, \alpha_2, \alpha_3}{\beta_1, \beta_2, \beta_3} J_{m, n}(z)$

$$= \left(\frac{z}{3} \right)^{m+n} \sum_{k=0}^{\infty} \frac{(-1)^k (z/3)^{3k}}{\Gamma(\alpha_1(m+k) + \beta_1) \Gamma(\alpha_2(n+k) + \beta_2) \Gamma(\alpha_3 k + \beta_3)}, \quad (2.2)$$

provided that both sides of equation (2.1) exist.

Proof of Result (2.1) :

If the function

$$V(x, y, z) = E_{\alpha_1, \beta_1} \left(\frac{zx}{3} \right) E_{\alpha_2, \beta_2} \left(\frac{zy}{3} \right) E_{\alpha_3, \beta_3} \left(\frac{-z/3}{xy} \right)$$

is expanded by the definition (1.4), we have

$$V = \sum_{k=0}^{\infty} \frac{(-1)^k}{(\alpha_3 k + \beta_3)} \sum_{i=0}^{\infty} \frac{(-1)^{i-k}}{(\alpha_1 i + \beta_1)} \sum_{j=0}^{\infty} \frac{(-1)^k (z/3)^{k+i+j}}{(\alpha_2 j + \beta_2)}$$

Now replacing $i-k$ and $j-k$ by m and n respectively, if we rearrange the resulting triple series (which can be justified by absolute convergence of the series involved), it follows that

$$= \sum_{m=-\infty}^{\infty} \sum_{n=-\infty}^{\infty} x^m y^n \left(\frac{z}{3} \right)^{m+n} \sum_{k=0}^{\infty} \frac{(-1)^k (z/3)^{3k}}{\Gamma(\alpha_1(m+k) + \beta_1) \Gamma(\alpha_2(n+k) + \beta_2) \Gamma(\alpha_3 k + \beta_3)}.$$

Thus the result (2.1) is proved.

A generalization of generating relation (2.1) can be obtained in the following from

$$\prod_{j=1}^n \left(E_{\alpha_1, \beta_1} \left(\frac{zx_j}{n+1} \right) \right) \cdot E_{\alpha, \beta} \left(\frac{-z/n+1}{\prod_{j=1}^n (x_j)} \right) = \sum_{m_1, \dots, m_n = -\infty}^{\infty} x_1^{m_1} \dots x_n^{m_n} J_{\alpha_1, \dots, \alpha_n, \alpha, \beta_1, \dots, \beta_n, \beta}^{m_1, \dots, m_n} (z). \tag{2.3}$$

where $J_{\alpha_1, \dots, \alpha_n, \alpha, \beta_1, \dots, \beta_n, \beta}^{m_1, \dots, m_n} (z)$

$$= \left(\frac{z}{n+1} \right)^{\sum_{k=1}^{m_1} k} \sum_{k=0}^{\infty} \frac{(-1)^k (z^3)^k}{\Gamma(\alpha_1(m_1+k) + \beta_1) \dots \Gamma(\alpha_n(m_n+k) + \beta_n) \Gamma(\alpha k + \beta)}, \tag{2.4}$$

provided that both member of equation (2.3) exist.

In a similar way, we obtain

Result-II

$$E_{\alpha_1, \beta_1} \left(\frac{zx}{3} \right) E_{\alpha_2, \beta_2} \left(\frac{zy}{3} \right) E_{\alpha_3, \beta_3} \left(\frac{z}{3xy} \right) = \sum_{m, n = -\infty}^{\infty} x^m y^n I_{\alpha_1, \alpha_2, \alpha_3, \beta_1, \beta_2, \beta_3}^{m, n} (z) \tag{2.5}$$

where $I_{\alpha_1, \alpha_2, \alpha_3, \beta_1, \beta_2, \beta_3}^{m, n} (z)$

$$= \left(\frac{z}{3} \right)^{m+n} \sum_{k=0}^{\infty} \frac{(z/3)^{3k}}{\Gamma(\alpha_1(m+k) + \beta_1) \Gamma(\alpha_2(n+k) + \beta_2) \Gamma(\alpha_3 k + \beta_3)}, \tag{2.6}$$

and thus, a generalization of equation (2.5) can be obtained as follows :

$$\prod_{j=1}^n \left(E_{\alpha_j, \beta_j} \left(\frac{zx_j}{n+1} \right) \right) \cdot E_{\alpha, \beta} \left(\frac{z/n+1}{\prod_{j=1}^n (x_j)} \right)$$

$$= \sum_{m_1, \dots, m_n = -\infty}^{\infty} x_1^{m_1} \dots x_n^{m_n} \frac{\alpha_1, \dots, \alpha_n, \alpha}{\beta_1, \dots, \beta_n, \beta} J_{m_1, \dots, m_n}(z), \quad (2.7)$$

where $\frac{\alpha_1, \alpha_2, \alpha}{\beta_1, \beta_2, \beta} I_{m_1, \dots, m_n}(z)$

$$= \left(\frac{z}{n+1} \right)^{\sum_{j=1}^n m_j} \sum_{k=0}^{\infty} \frac{[(z/n+1)^{n+1}]^k}{\Gamma(\alpha_1(m_1+k)+\beta_1) \dots \Gamma(\alpha_n(m_n+k)+\beta_n) \Gamma(\alpha k + \beta)}, \quad (2.8)$$

provided that both sides of equations (2.5) and (2.7) exist.

The proof of result-II is similar to result-I.

Result-III

The above results may be extended for the entire function (1.6)

$$\begin{aligned} & \prod_{j=1}^n \phi(\alpha_j, \beta_1; z x_j) \phi\left(\alpha, \beta; z / \prod_{j=1}^n (x_j)\right) \\ &= \sum_{m_1, \dots, m_n = -\infty}^{\infty} \frac{x_1^{m_1} \dots x_n^{m_n}}{m_1! \dots m_n!} \frac{\alpha_1, \dots, \alpha_n, \alpha}{\beta_1, \dots, \beta_n, \beta} F_{m_1, \dots, m_n} \end{aligned} \quad (2.9)$$

where

$$\frac{\alpha_1, \dots, \alpha_n, \alpha}{\beta_1, \dots, \beta_n, \beta} F_{m_1, \dots, m_n}(z)$$

$$= (z)^{\sum_{j=1}^n m_j} \sum_{k=0}^{\infty} \frac{[-(z)^{n+1}]^k}{(m_1+1)_k \dots (m_n+1)_k \Gamma(\alpha_1(m_1+k)+\beta_1) \dots \Gamma(\alpha_n(m_n+k)+\beta_n) \Gamma(\alpha k + \beta) k!},$$

provided that both sides of equation (2.9) exist. The proof of results (2.9) is similar to the result (2.1).

3. Special Cases :

For $\alpha_i = \beta_i = \alpha = \beta = 1$, $\{i=1,2,\dots,n\}$, equations (2.3) and (2.7) reduce to well known generating function [2] of Hyper-Bessel function $J_{m_1, \dots, m_n}(z)$ of order n and its modified case $I_{m_1, \dots, m_n}(z)$

$$\exp\left[\frac{z}{n+1}\left(x_1 + \dots + x_n - \frac{1}{x_1 \dots x_n}\right)\right] = \sum_{m_1, \dots, m_n = -\infty}^{\infty} x_1^{m_1} \dots x_n^{m_n} J_{m_1, \dots, m_n}(z) \tag{3.1}$$

where $J_{m_1, \dots, m_n}(z) = {}_{1, \dots, 1}^{1, \dots, 1} J_{m_1, \dots, m_n}(z)$

$$= \frac{(z/n+1)^{\sum_{j=1}^n m_j}}{(m_1)! \dots (m_n)!} {}_0F_n\left[-; m_1+1, \dots, m_n+1; -\left(\frac{z}{n+1}\right)^{n+1}\right] \tag{3.2}$$

and

$$\exp\left[\frac{z}{n+1}\left(x_1 + \dots + x_n + \frac{1}{x_1 \dots x_n}\right)\right] = \sum_{m_1, \dots, m_n = -\infty}^{\infty} x_1^{m_1} \dots x_n^{m_n} I_{m_1, \dots, m_n}(z) \tag{3.3}$$

where $I_{m_1, \dots, m_n}(z) = {}_{1, \dots, 1}^{1, \dots, 1} I_{m_1, \dots, m_n}(z)$

$$= \frac{(z/n+1)^{\sum_{j=1}^n m_j}}{(m_1)! \dots (m_n)!} {}_0F_n\left[-; m_1+1, \dots, m_n+1; \left(\frac{z}{n+1}\right)^{n+1}\right] \tag{3.4}$$

respectively.

For $n=2$, equations (2.1) and (2.5) give equation (1.9), respectively.

Replacing $\frac{z}{n+1} \rightarrow z^2$ and $x_i \rightarrow x_i^2$, $i=\{1,2,\dots,n\}$, respectively, in equations

(2.3) and (2.7), taking $\alpha_i=2$ and $\beta_i=1$, $i=\{1,2,\dots,n\}$, and using the relation (1.5), we get

$$\begin{aligned} & \cosh(zx_1)\dots\cosh(zx_n) \cdot \cos\left(\frac{z}{x_1\dots x_n}\right) \\ = & \sum_{m_1,\dots,m_n=-\infty}^{\infty} \frac{x_1^{m_1}\dots x_n^{m_n}}{(2m_1)!\dots(2m_n)!} {}_0F_{2n+1}\left[-; m_1 + \frac{1}{2}, \dots, m_n + \frac{1}{2}, m_1 + 1, \dots, m_n + 1, \frac{1}{2}; \left(\frac{-z}{4}\right)^{n+1}\right] \end{aligned} \quad (3.5)$$

and

$$\begin{aligned} & \cosh(zx_1)\dots\cosh(zx_n) \cdot \cosh\left(\frac{z}{x_1\dots x_n}\right) \\ = & \sum_{m_1,\dots,m_n=-\infty}^{\infty} \frac{x_1^{m_1}\dots x_n^{m_n}}{(2m_1)!\dots(2m_n)!} {}_0F_{2n+1}\left[-; m_1 + \frac{1}{2}, \dots, m_n + \frac{1}{2}, m_1 + 1, \dots, m_n + 1, \frac{1}{2}; \left(\frac{z}{4}\right)^{n+1}\right] \end{aligned} \quad (3.6)$$

On setting $\alpha_i = \alpha = 1/2$ and $\beta_i = \beta = 1$ in (2.7), replacing $\frac{z}{n+1} \rightarrow \sqrt{z}$,

$x_i \rightarrow \sqrt{x_i}$ $\{i=1,2,\dots,n\}$, respectively, and using the relation (1.5), we get

$$\left(\frac{2}{\sqrt{\pi}}\right)^{n+1} \exp\left[-\left(zx_1 + \dots + zx_n + \frac{z}{x_1\dots x_n}\right)\right]$$

$$\begin{aligned}
 & \operatorname{Erfc}\left(-\sqrt{zx_1}\right) \dots \operatorname{Erfc}\left(-\sqrt{zx_n}\right) \operatorname{Erfc}\left(-\sqrt{\frac{z}{x_1 \dots x_n}}\right) \\
 &= \sum_{m_1, \dots, m_n = -\infty}^{\infty} (\sqrt{x_1})^{m_1} \dots (\sqrt{x_n})^{m_n} (\sqrt{z})^{\sum_{j=1}^n m_j} \sum_{k=0}^{\infty} \frac{\left[(\sqrt{z})^{n+1}\right]^k}{\left(\frac{m_1+k}{2}\right)! \dots \left(\frac{m_n+k}{2}\right)! \left(\frac{k}{2}\right)!},
 \end{aligned} \tag{3.7}$$

Now putting $\alpha_j = \alpha = 1$ and $\beta_j = \lambda_j + 1$ $\{j=1,2,\dots,n\}$ and $\beta=\lambda+1$ and replacing $z/n+1$ by $-z^2/4$ and x_j by x_j^2 $\{j=1,2,\dots,n\}$, respectively, in (2.9) and using the relation (1.7), we get a multiple generating relation involving Bessel Function :

$$\begin{aligned}
 & J_{\lambda_1}(zx_1) \dots J_{\lambda_n}(zx_n) J_{\lambda}\left(\frac{z}{x_1 \dots x_n}\right) = \left(\frac{zx_1}{2}\right)^{\lambda_1} \dots \left(\frac{zx_n}{2}\right)^{\lambda_n} \left(z / 2 \prod_{j=1}^n x_j\right)^{\lambda} \\
 & \sum_{m_1, \dots, m_n = -\infty}^{\infty} \frac{x_1^{2m_1} \dots x_n^{2m_n} (-z^2)^{(m_1 + \dots + m_n)}}{(m_1)! \dots (m_n)! 4^{m_1 + \dots + m_n} \prod_{j=1}^n (\Gamma(\lambda_j + m_j + 1) \Gamma(\lambda + 1))} \\
 & {}_0F_{2n+1}\left[-; m_1 + 1, \dots, m_n + 1, \lambda_1 + m_1 + 1, \dots, \lambda_n + m_n + 1; \lambda + 1; \left(\frac{-z^2}{4}\right)^{n+1}\right].
 \end{aligned} \tag{3.8}$$

For $n=2$, equation (3.9) reduces to

$$\begin{aligned}
 & J_{\lambda_1}(zx_1) J_{\lambda_2}(zx_2) J_{\lambda}\left(\frac{z}{x_1 x_2}\right) = \left(\frac{zx_1}{2}\right)^{\lambda_1} \left(\frac{zx_2}{2}\right)^{\lambda_2} \left(\frac{z}{2x_1 x_2}\right)^{\lambda} \\
 & \sum_{m_1, m_2 = -\infty}^{\infty} \frac{x_1^{2m_1} x_2^{2m_2} (-z^2/4)^{m_1 + m_2}}{(m_1)! (m_2)! \Gamma(\lambda_1 + m_1 + 1) \Gamma(\lambda_2 + m_2 + 1) \Gamma(\lambda + 1)}
 \end{aligned}$$

$${}_0F_5 \left[-; m_1 + 1, m_2 + 1, \lambda_1 + m_1 + 1, \lambda_2 + m_2 + 1; \lambda + 1; \frac{z^6}{64} \right]. \quad (3.9)$$

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