

Transformation of Whittaker function of three variables

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Abstract: The main object of the present paper is to obtain transformation of Whittaker functions of three variables into Srivastava's triple hypergeometric series $F^{(3)}$. A number of known and new transformations for Kampe' de Ferie function, Appell function F_2 are also obtained as special cases.

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1. Introduction and Definition

Whittaker functions $M_{\lambda,\mu}(x)$ and $W_{\lambda,\mu}(x)$ are solutions of the Whittaker equation

$$W'' + \left(\frac{\frac{1}{4} - \mu^2}{x^2} + \frac{\lambda}{x} - \frac{1}{4} \right) w = 0, \quad (1.1)$$

the function $W_{\lambda,\mu}(x)$ satisfies the equation

$$W_{\lambda,\mu}(x) = \frac{\Gamma(-2\mu)}{\Gamma(\frac{1}{2} - \lambda - \mu)} M_{\lambda,\mu}(x) + \frac{\Gamma(2\mu)}{\Gamma(\frac{1}{2} - \lambda + \mu)} M_{\lambda,-\mu}(x). \quad (1.2)$$

The pair of functions $M_{\lambda,\mu}(x)$, $M_{\lambda,-\mu}(x)$ and $W_{\lambda,\mu}(x)$ and $W_{\lambda,-\mu}(x)$ are linearly independent solutions of equation (1.1). Whittaker function $M_{\lambda,\mu}(x)$, was introduced by Whittaker [11] (see also Whittaker and Watson [12]) in terms of Confluent hypergeometric function ${}_1F_1$ (or Kummer's function).

$$M_{\lambda,\mu}(x) = x^{\mu+\frac{1}{2}} e^{-\frac{1}{2}x} {}_1F_1 \left(\mu - \lambda + \frac{1}{2}, 2\mu + 1; x \right), \quad (1.3)$$

$$W_{\lambda,\mu}(x) = x^{\mu+\frac{1}{2}} e^{-\frac{1}{2}x} \Psi \left(\mu - \lambda + \frac{1}{2}, 2\mu + 1; x \right). \quad (1.4)$$

Further generalization of Whittaker function $M_{\lambda,\mu}(x)$ was introduced by Humbert [6; p. 63(15)] in the following form

$$M_{\lambda, \mu_1, \dots, \mu_n}(x_1, \dots, x_n) = x_1^{\mu_1 + \frac{1}{2}} \dots x_n^{\mu_n + \frac{1}{2}} \exp \left[-\frac{1}{2}(x_1 + \dots + x_n) \right] \\ \cdot \Psi_2^n \left[\mu_1 + \dots + \mu_n - \lambda + \frac{n}{2}; 2\mu_1 + 1, \dots, 2\mu_n + 1; x_1, \dots, x_n \right], \quad (1.5)$$

where $\Psi_2^{(n)}$ denotes Humbert's confluent hypergeometric function of n - variable, [6; p. 62(11)]

$$\Psi_2^{(n)}[a; b_1, \dots, b_n; x_1, \dots, x_n] = \sum_{m_1, \dots, m_n=0}^{\infty} \frac{(a)_{m_1 + \dots + m_n}}{(b_1)_{m_1} \dots (b_n)_{m_n}} \frac{x_1^{m_1} \dots x_n^{m_n}}{m_1! \dots m_n!} \quad (1.6) \\ (\max\{|x_1|, \dots, |x_n|\} < \infty).$$

Relation with other functions with the degenerate hypergeometric function:

$$M_{k,m}(z) = z^{m+1/2} e^{-z/2} \phi \left(m - k + \frac{1}{2}; 2m + 1; z \right), \quad (1.7)$$

also with the modified Bessel functions and the MacDonalld function

$$M_{0,m}(z) = 2^{2m} \Gamma(m+1) \sqrt{z} I_m \left(\frac{z}{2} \right). \quad (1.8)$$

$$W_{0,m}(z) = \sqrt{\frac{2}{\pi}} K_m \left(\frac{z}{2} \right). \quad (1.9)$$

2. Integral Transformation

Here we can establish an integral transformation of Whittaker functions in the following form

$$\int_0^{\infty} t^{\lambda-1} e^{-(z+p/2)t} W_{k,\mu}(pt) M_{k_1, m_1 - \frac{1}{2}}(x_1 t) M_{k_2, m_2 - \frac{1}{2}}(x_2 t) dt \\ = \frac{p^{\mu + \frac{1}{2}} x_1^{m_1} x_2^{m_2} \Gamma(a + \mu) \Gamma(a - \mu)}{\Gamma(a - k + \frac{1}{2}) \delta^{a + \mu}} \\ F^{(3)} \left[\begin{matrix} a + \mu :: a - \mu; _ ; _ ; m_1 - k_1, m_2 - k_2; \mu - k + \frac{1}{2}; \\ a - k + \frac{1}{2} :: _ ; _ ; _ ; 2m_1, 2m_2; _ ; \end{matrix} \quad \frac{x_1}{\delta}, \frac{x_2}{\delta}, \frac{\delta - p}{\delta} \right]. \quad (2.1)$$

where $a = \lambda + m_1 + m_2 + \frac{1}{2}$, $Re(a + \mu) > 0$, $Re(z + p + \frac{x_1}{2} + \frac{x_2}{2}) > 0$, $\delta = (z + p + \frac{x_1}{2} + \frac{x_2}{2})$, and $F^{(3)}[x, y, z]$ is a general triple hypergeometric series of Srivastava's [9; p. 69(39)] defined as

$$F^{(3)} \left[\begin{array}{l} (a) :: (b); (b'); (b''); (e); (e'); (e'') \quad ; \\ (d) :: (g); (g'); (g''); (h); (h'); (h'') \quad ; \end{array} \quad x, y, z \right] \\ = \sum_{m,n,p=0}^{\infty} \frac{[(a)]_{m+n+p} [(b)]_{m+n} [(b')]_{n+p} [(b'')]_{p+m} [(e)]_m [(e')]_n [(e'')]_p}{[(d)]_{m+n+p} [(g)]_{m+n} [(g')]_{n+p} [(g'')]_{p+m} [(h)]_m [(h')]_n [(h'')]_p} \frac{x^m y^n z^p}{m! n! p!} \quad (2.2)$$

where (a) is the sequence of A parameters a_1, a_2, \dots, a_A and

$$[(a)]_n = \prod_{j=1}^A (a_j)_m = \frac{\Gamma(a_j + n)}{\Gamma(a_j)}. \quad (2.3)$$

Equation (2.1) can be obtain by expanding $M_{k,m}(x)$ in series and using integral transform [3; p.216(16)], then we arrive at the main integral (2.1).

3. Special cases

Some special cases of the main result (2.1) are given below:

1. On setting $k = \mu + \frac{1}{2}$ in (2.1), and using a relation [3; p. 432]

$$\int_0^{\infty} t^{\lambda + \mu + \frac{1}{2} - 1} e^{-(z+p)t} M_{k_1, m_1 - \frac{1}{2}}(x_1 t) M_{k_2, m_2 - \frac{1}{2}}(x_2 t) dt \\ = \frac{p^{\mu + \frac{1}{2}} x_1^{m_1} x_2^{m_2} \Gamma(a + \mu)}{\delta^{a + \mu}} \\ F_{0:1:1}^{1:1:1} \left[\begin{array}{l} a + \mu :: m_1 - k_1, m_2 - k_2; \frac{x_1}{\delta}, \frac{x_2}{\delta} \\ _ :: 2m_1, 2m_2; \end{array} \right] \quad (3.1)$$

where $F_{E:G:H}^{A:B:D}$ is Kampé de Fériet function defined by [10; p.63(16)]

$$F_{E:G:H}^{A:B:D} \left[\begin{array}{l} (a_A) : (b_B); (d_D) \quad ; \\ (e_E) : (g_G); (h_H) \quad ; \end{array} \quad x, y \right] = \sum_{m,n=0}^{\infty} \frac{[(a_A)]_{m+n} [(b_B)]_m [(d_D)]_n}{[(e_E)]_{m+n} [(g_G)]_m [(h_H)]_n} \frac{x^m y^n}{m! n!} \quad (3.2)$$

In view of a known result of Srivastava and Karlsson [8; p. 270 (2)]

$$F_{0:1:1}^{1:1:1} = F_2, \quad (3.3)$$

therefore equation (3.1) becomes

$$\int_0^{\infty} t^{\lambda+\mu+\frac{1}{2}-1} e^{-(z+p)t} M_{k_1, m_1-\frac{1}{2}}(x_1 t) M_{k_2, m_2-\frac{1}{2}}(x_2 t) dt$$

$$= \frac{p^{\mu+\frac{1}{2}} x_1^{m_1} x_2^{m_2} \Gamma(a+\mu)}{\delta^{a+\mu}}$$

$$F_2 \left[[a+\mu, m_1-k_1, m_2-k_2; 2m_1, 2m_2; \frac{x_1}{\delta}, \frac{x_2}{\delta}] \right]. \quad (3.4)$$

where F_2 is Appell's function defined as

$$F_2[a, b, b'; c, c'; x, y] = \sum_{m, n=0}^{\infty} \frac{(a)_{m+n} (b)_m (b')_n x^m y^n}{(c)_m (c')_n m! n!}, \quad (3.5)$$

$$|x| + |y| < 1$$

2. On setting $k_1 = k_2 = 0$ in (2.1), we get

$$\int_0^{\infty} t^{\lambda-1} e^{-(z+\frac{p}{2})t} W_{k, \mu}(pt) M_{0, m_1-\frac{1}{2}}(x_1 t) M_{0, m_2-\frac{1}{2}}(x_2 t) dt$$

$$= \frac{p^{\mu+\frac{1}{2}} x_1^{m_1} x_2^{m_2} \Gamma(a+\mu) \Gamma(a-\mu)}{\Gamma(a-k+\frac{1}{2}) \delta^{a+\mu}}$$

$$F^{(3)} \left[\begin{array}{l} a+\mu, a-\mu : _ ; _ ; m_1, m_2 ; \mu-k+\frac{1}{2}; \\ a-k+\frac{1}{2} :: _ ; _ ; _ ; 2m_1, 2m_2 ; _ ; \\ \frac{x_1}{\delta}, \frac{x_2}{\delta}, \frac{\delta-p}{\delta} \end{array} \right]. \quad (3.6)$$

3. On setting $k_1 = -m_1$ in (2.1), we get

$$\int_0^{\infty} t^{\lambda+m_1-1} e^{-(z+\frac{p}{2}-\frac{x_1}{2})t} W_{k, \mu}(pt) M_{k_2, m_2-\frac{1}{2}}(x_2 t) dt$$

$$= \frac{p^{\mu+\frac{1}{2}} x_2^{m_2} \Gamma(a+\mu) \Gamma(a-\mu)}{\Gamma(a-k+\frac{1}{2}) \sigma^{a+\mu}}$$

$$F_{1:1:0}^{1:2:1} \left[\begin{array}{c} a + \mu :: a - \mu; m_2 - k_2; \mu - k + \frac{1}{2}; \\ a - k + \frac{1}{2} :: 2m_2; _ _ \end{array}; \frac{x_2}{\sigma}, \frac{\sigma - p}{\sigma} \right]. \quad (3.7)$$

where $a = \lambda + m_1 + m_2 + \frac{1}{2}$, $Re(a + \mu) > 0$, $Re(z + p - \frac{x_1}{2} + \frac{x_2}{2}) > 0$, $\sigma = (z + p - \frac{x_1}{2} + \frac{x_2}{2})$.

4. On setting $k_1 = k_2 = 0$, $m_1 = \mu + \frac{1}{2}$, $m_2 = \nu + \frac{1}{2}$ and $x_1 = 2\alpha$, $x_2 = 2\beta$ in (2.1) and using a relation [3 p. 432], the integral reduces to

$$\begin{aligned} & \int_0^{\infty} t^{\lambda} e^{-(z+\frac{p}{2})t} W_{k,\mu}(pt) I_{\mu}(\alpha t) I_{\nu}(\beta t) dt \\ &= \frac{p^{\mu+\frac{1}{2}} \alpha^{\mu} \beta^{\nu} \Gamma(\gamma + 2\mu + \nu + \frac{3}{2}) \Gamma(\gamma + \nu + \frac{3}{2})}{2^{\mu+\nu} \Gamma(\mu + 1) \Gamma(\nu + 1) \Gamma(\gamma + \mu + \nu + 2 - k) \delta^{\lambda+2\mu+\nu+\frac{3}{2}}} \\ & F^{(3)} \left[\begin{array}{c} \gamma + 2\mu + \nu + \frac{3}{2} :: \gamma + \nu + \frac{3}{2}; _ _ _ ; \mu + \frac{1}{2}, \nu + \frac{1}{2}; \mu - k + \frac{1}{2}; \\ \gamma + \mu + \nu + 2 - k :: _ _ _ ; 2\mu + 1; 2\nu + 1; \\ \frac{2\alpha}{\delta}, \frac{2\beta}{\delta}, \frac{\delta - p}{\delta} \end{array} \right]. \quad (3.8) \end{aligned}$$

5. On setting $k_1 = 0$, $m_1 = -m$ and $k_2 = 1$, $m_2 = \frac{1}{2}$ in (2.1), and using the relations [4; p. 579, 580(18),(2)], then the integral reduces to

$$\begin{aligned} & \int_0^{\infty} t^{\lambda+1-1} e^{-(z+\frac{p}{2})t} W_{k,\mu}(pt) \left[\frac{m!}{(2m)! \sqrt{\pi}} K_{m+\frac{1}{2}}\left(\frac{x_1 t}{2}\right) \right] \cdot \left[(1 - x_2 t) I_0\left(\frac{x_2 t}{2}\right) + x_2 t I_1\left(\frac{x_2 t}{2}\right) \right] dt \\ &= \frac{p^{\mu+\frac{1}{2}} x_1^{(-m-\frac{1}{2})} \Gamma(a + \mu) \Gamma(a - \mu)}{\Gamma(a - k + \frac{1}{2}) \delta^{a+\mu}} \\ & F^{(3)} \left[\begin{array}{c} a + \mu :: a - \mu; _ _ _ ; -m, \frac{-1}{2}; \mu - k + \frac{1}{2}; \\ a - k + \frac{1}{2} :: _ _ _ ; -2m, 1; _ _ _ ; \\ \frac{x_1}{\delta}, \frac{x_2}{\delta}, \frac{\delta - p}{\delta} \end{array} \right]. \quad (3.9) \end{aligned}$$

where $a = \lambda - m + 1$, $Re(a + \mu) > 0$, $Re(z + p + \frac{x_1}{2} + \frac{x_2}{2}) > 0$, $\delta = (z + p + \frac{x_1}{2} + \frac{x_2}{2})$.

4. Conclusion:

In the present investigation, we have established an integral transformation of Whittaker function of three variables into Srivastava's triple hypergeometric series $F^{(3)}$. A number of known and new transformations for Kampé' de Fériet function, Appell function F_2 are also obtained as special cases. The results appears in this paper may be found useful in some aria of mathematical physics and engineering.

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