\overline{H} FUNCTION OF TWO VARIABLES AND ITS APPLICATION

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ABSTRACT

This paper deals with the evaluation of an integral involving product of Bessel polynomials and \overline{H} -function of two variables. By making use of this integral the solution of the time-domain synthesis problem is investigated.

KEYWORDS: \overline{H} -function of two variables, Bessel polynomials, Mellin-Barnes type integral, Timedomain synthesis problem, H -function of two variables.

(2000 Mathematics subject classification; 33C99)

INTRODUCTION

The object of this paper is to evaluate an integral involving Bessel polynomial and the \overline{H} -function of two variables due to Singh and Mandia [8], and to apply it in obtaining a particular solution of the classical problem known as the 'time-domain synthesis problem', occurring in the electric network theory. On specializing the parameters, the \overline{H} -

function of two variables may be reduced to almost all elementary functions and special functions appearing in applied Mathematics Erdelyi, A. et. al. ([2],p.215-222). The special solution derived in the paper is of general character and hence may encompass several cases of interest.

The $\,H$ -function of two variables will be defined and represented by Singh and Mandia [8] in the following manner:

$$\overline{H}[x,y] = \overline{H}\begin{bmatrix} x \\ y \end{bmatrix} = \overline{H}_{p_{1},q_{1}:p_{2},q_{2}:p_{3},q_{2}}^{o,n_{1}: m_{2},n_{2}:m_{3},n_{2}} \begin{bmatrix} x \\ y \\ (b_{j},\beta_{j};B_{j})_{1,p_{1}},(c_{j},\gamma_{j};K_{j})_{1,p_{2}},(c_{j},\gamma_{j})_{n_{2}+1,p_{2}},(e_{j},E_{j};R_{j})_{1,n_{3}},(e_{j},E_{j})_{n_{3}+1,p_{3}} \end{bmatrix}$$

$$= -\frac{1}{4\pi^{2}} \iint_{L} \phi_{1}(\xi,\eta) \phi_{2}(\xi) \phi_{3}(\eta) x^{\xi} y^{\eta} d\xi d\eta \qquad (1.1)$$

Where

$$\phi_{1}(\xi,\eta) = \frac{\prod_{j=1}^{q} \Gamma(1-a_{j}+\alpha_{j}\xi+A_{j}\eta)}{\prod_{j=n_{1}+1}^{p_{1}} \Gamma(a_{j}-\alpha_{j}\xi-A_{j}\eta) \prod_{j=1}^{q_{1}} \Gamma(1-b_{j}+\beta_{j}\xi+B_{j}\eta)}$$

$$(1.2)$$

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$$\phi_{2}(\xi) = \frac{\prod_{j=1}^{n_{2}} \left\{ \Gamma\left(1 - c_{j} + \gamma_{j}\xi\right) \right\}^{K_{j}} \prod_{j=1}^{m_{2}} \Gamma\left(d_{j} - \delta_{j}\xi\right)}{\prod_{j=n_{1}+1}^{p_{2}} \Gamma\left(c_{j} - \gamma_{j}\xi\right) \prod_{j=m_{2}+1}^{q_{2}} \left\{ \Gamma\left(1 - d_{j} + \delta_{j}\xi\right) \right\}^{L_{j}}}$$
(1.3)

$$\phi_{3}(\eta) = \frac{\prod_{j=1}^{n_{3}} \left\{ \Gamma(1 - e_{j} + E_{j}\eta) \right\}^{R_{j}} \prod_{j=1}^{m_{3}} \Gamma(f_{j} - F_{j}\eta)}{\prod_{j=n_{3}+1}^{p_{3}} \Gamma(e_{j} - E_{j}\eta) \prod_{j=m_{3}+1}^{q_{3}} \left\{ \Gamma(1 - f_{j} + F_{j}\eta) \right\}^{S_{j}}}$$
(1.4)

Where x and y are not equal to zero (real or complex), and an empty product is interpreted as unity p_i, q_i, n_i, m_j are non-negative integers such that $0 \le n_i \le p_i, o \le m_j \le q_j (i=1,2,3; j=2,3)$. All the $a_j (j=1,2,...,p_1), b_j (j=1,2,...,q_1), c_j (j=1,2,...,p_2), d_j (j=1,2,...,q_2),$ $e_j (j=1,2,...,p_3), f_j (j=1,2,...,q_3)$ are complex parameters. $\gamma_j \ge 0 (j=1,2,...,p_2), \delta_j \ge 0 (j=1,2,...,q_2) \text{ (not all zero simultaneously), similarly } E_j \ge 0 (j=1,2,...,p_3), F_j \ge 0 (j=1,2,...,q_3) \text{ (not all zero simultaneously). The exponents } K_j (j=1,2,...,n_3), L_j (j=m_2+1,...,q_2), R_j (j=1,2,...,n_3), S_j (j=m_3+1,...,q_3) \text{ can take on nonnegative values.}$

The contour L_1 is in ξ -plane and runs from $-i\infty$ to $+i\infty$. The poles of $\Gamma\Big(d_j-\delta_j\xi\Big)(j=1,2,...,m_2)$ lie to the right and the poles of $\Gamma\Big\{\Big(1-c_j+\gamma_j\xi\Big)\Big\}^{K_j}$ ($j=1,2,...,n_2$), $\Gamma\Big(1-a_j+\alpha_j\xi+A_j\eta\Big)(j=1,2,...,n_1)$ to the left of the contour. For K_j ($j=1,2,...,n_2$) not an integer, the poles of gamma functions of the numerator in (1.3) are converted to the branch points.

The contour L_2 is in η -plane and runs from $-i\infty$ to $+i\infty$. The poles of $\Gamma\Big(f_j-F_j\eta\Big)(j=1,2,...,m_3)$ lie to the right and the poles of $\Gamma\Big\{\Big(1-e_j+E_j\eta\Big)\Big\}^{R_j}$ ($j=1,2,...,n_3$), $\Gamma\Big(1-a_j+\alpha_j\xi+A_j\eta\Big)(j=1,2,...,n_1)$ to the left of the contour. For R_j ($j=1,2,...,n_3$) not an integer, the poles of gamma functions of the numerator in (1.4) are converted to the branch points.

The following results are needed in the analysis that follows:

Bessel polynomials are defined as

$$y_n(x;a,b) = \sum_{r=0}^n \frac{(-n)_r (a+n-1)_r}{r!} \left(-\frac{x}{b}\right)^r = {}_2F_0 \left[-n, a+n-1; -\frac{x}{b}\right]$$
 (1.5)

Orthogonality property of Bessel polynomials is derived by Exton ([4],p.215, (14)):

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$$\int_{0}^{\infty} x^{a-2} e^{-\frac{1}{x}} y_{m}(x; a, 1) y_{n}(x; a, 1) dx = \frac{(-1)^{m} n! (n+a-1)\pi}{\Gamma(a+n) (2n+a-1) \sin \pi a} \delta_{m,n}$$
 (1.6)

Where Re(a) < 1 - m - n.

The integral defined by Bajpai et.al. [1] is also required:

$$\int_{0}^{\infty} x^{\sigma - 1} e^{-\frac{1}{x}} y_{n}(x; a, 1) dx = \frac{\Gamma(-\sigma - n)\Gamma(a - \sigma - 1 + n)}{\Gamma(a - \sigma - 1)}$$
(1.7)

Where $Re(\sigma + n) < 0, Re(a - \sigma - 1 + n) > 0, \sigma \neq -1, -2, ...$

INTEGRAL

The integral to be evaluated is

$$\int\limits_{0}^{\infty}x^{\sigma-1}e^{-\frac{1}{x}}y_{n}(x;a,1)\overline{H}_{p_{1},q_{1}:p_{2},q_{2}:p_{2},q_{2}}^{o,n_{1}:m_{2},n_{2}:m_{3},n_{2}}\left[\begin{smallmatrix}ux^{\lambda}\\v\\\end{matrix}|_{(b_{j},\beta_{j};B_{j})_{1,p_{1}},(c_{j},\gamma_{j};K_{j})_{1,p_{2}},(c_{j},\gamma_{j})_{n_{2}+1,p_{2}},(e_{j},E_{j};R_{j})_{1,n_{3}},(e_{j},E_{j})_{n_{3}+1,p_{3}}}\right]dx$$

$$=\overline{H}^{0,n_1:} \begin{array}{c} m_2,n_2:m_3,n_2 \\ p_1+1,q_1+2:p_2,q_2;p_2,q_2 \end{array} \left[\begin{array}{c} x \\ y \\ (b_j,\beta_j;B_j)_{1,q_1},(a-\sigma-1;\lambda),(c_j,\gamma_j;K_j)_{1,n_2},(c_j,\gamma_j)_{n_2+1,p_2},(e_j,E_j;R_j)_{1,n_3},(e_j,E_j)_{n_3+1,p_3} \\ (b_j,\beta_j;B_j)_{1,q_1},(-\sigma-n;\lambda),(a-\sigma+1+n;\lambda),(d_j,\delta_j)_{1,m_2},(d_j,\delta_j;L_j)_{m_2+1,q_2},(f_j,F_j)_{1,m_3},(f_j,F_j;S_j)_{m_3+1,q_3} \end{array} \right] \quad (2.1)$$

Where

$$R\left[\sigma + \lambda \frac{a_j - 1}{\alpha_j} + n\right] < 0, R\left[\sigma - a - n + 1 + \lambda \frac{a_j - 1}{\alpha_j}\right] < 0$$

For $j = 1, 2, ..., n_1; \sigma \neq -1, -2, ...$, and conditions (1.7), (1.8) and (1.9) are also satisfied.

Proof: To establish (2.1), express the $\,H$ -function of two variables in its integrand as a Mellin-Barnes type integral (1.1) and interchange the order of integration which is permissible due to the absolute convergence of the integrals involved in the process, we obtain

$$-\frac{1}{4\pi^{2}}\int_{L_{1}}\int_{L_{2}}\phi_{1}(\xi,\eta)\phi_{2}(\xi)\phi_{3}(\eta)u^{\xi}v^{\eta}\left\{\int_{0}^{\infty}x^{a+\lambda(\xi+\eta)-1}e^{-\frac{1}{x}}y_{n}(x;a,1)dx\right\}d\xi d\eta$$

Now evaluating the inner integral with the help of (1.16), it becomes

$$-\frac{1}{4\pi^2}\int\limits_{L_1}\int\limits_{L_2}\phi_1\big(\xi,\eta\big)\phi_2(\xi)\phi_3(\eta)\frac{\Gamma(-\sigma-n-\xi-\eta)\Gamma(a-\sigma-1+n-\xi-\eta)}{\Gamma(a-\sigma-1-\xi-\eta)}u^\xi v^\eta d\xi d\eta$$

Which on applying (1.1), yields the desired result (2.1).

Special Case: If we take

$$K_{j} = 1 \\ (j = 1, 2, ..., n_{2}), \\ L_{j} = 1 \\ (j = m_{2} + 1, ..., q_{2}), \\ R_{j} = 1 \\ (j = 1, 2, ..., n_{3}), \\ S_{j} = 1 \\ (j = m_{3} + 1, ..., q_{3}) \\ \text{in (1.1)}, \\ S_{j} = 1 \\ (j = 1, 2, ..., n_{3}), \\ S_{j}$$

the H -function of two variables reduces to H -function of two variables due to [7], and we get

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$$\int\limits_{0}^{\infty}x^{\sigma-1}e^{-\frac{1}{x}}y_{n}(x;a,1)\overline{H}_{p_{1},q_{1}:p_{2},q_{2}:p_{2},q_{2}}^{o,n_{1}:\ m_{2},n_{2}:m_{3},n_{2}}\left[\begin{smallmatrix}ux^{\lambda}\\v\end{smallmatrix}\right]\left(a_{j},\alpha_{j};A_{j}\right)_{1,p_{1}},\left(c_{j},\gamma_{j};1\right)_{1,n_{2}},\left(c_{j},\gamma_{j}\right)_{n_{2}+1,p_{2}},\left(e_{j},E_{j};1\right)_{1,n_{3}},\left(e_{j},E_{j}\right)_{n_{3}+1,p_{3}}}\left[dx\right]$$

$$=H^{0,n_1: m_2,n_2:m_3,n_2}_{p_1+1,q_1+2:p_2,q_2;p_2,q_2} \begin{bmatrix} u \\ v \\ (b_j,\beta_j;B_j)_{1,p_1},(a-\sigma-1;\lambda),(c_j,\gamma_j)_{1,n_2},(c_j,\gamma_j)_{n_2+1,p_2},(e_j,E_j)_{1,n_3},(e_j,E_j)_{n_3+1,p_3} \\ (b_j,\beta_j;B_j)_{1,q_1},(-\sigma-n;\lambda),(a-\sigma+1+n;\lambda),(d_j,\delta_j)_{1,m_2},(d_j,\delta_j)_{m_2+1,q_2},(f_j,F_j)_{m_3+1,q_3} \end{bmatrix}$$
 (2.2)

Provided all condition are satisfied given in (2.1).

SOLUTION OF THE TIME-DOMAIN SYNTHESIS PROBLEM OF SIGNALS:

The classical time-domain synthesis problem occurring in electric network theory is as follows ([4], p. 139):

Given an electrical signal described by a real valued conventional function f(t) on $0 < t < \infty$,

$$f(t) = \sum_{n=0}^{\infty} \psi_n(t)$$

Or real-valued function $\psi_n(t)$. Let every partial sum

$$f_N(t) = \sum_{n=0}^{N} \psi_n(t); N = 0, 1, 2, \dots$$
 (3.2)

Possesses the two properties

(i)
$$f_N(t) = 0$$
, for $-\infty < t < 0$

(ii) The Laplace transform $F_N(s)$ Of $F_N(t)$ is a rational function having a zero as $s=\infty$ and all its poles in the left-hand s-plane, except possibly for a simple pole at the origin.

After choosing N in (3.2) sufficiently large whatever approximation criterion is being used, an orthogonal series expansion may be employed. The Bessel polynomial transformation and (1.15) yields as immediate solution in the following form:

$$f(t) = \sum_{n=0}^{\infty} C_n t^{\frac{a-2}{2}} e^{-\frac{1}{2}t} y_n(t; a, 1)$$

Where

$$C_n = (-1)^n \frac{\Gamma(a+n)(2n+a-1)\sin \pi a}{n!(n+a-1)\pi} \int_0^\infty f(t)t^{\frac{a-2}{2}} y_n(t;a,1)dt$$
(3.3)

Where R(a) < 1 - 2n.

The function f(t) is continuous and of bounded variation in the open interval $(0,\infty)$.

construct an electrical network consisting of finite number of components R,C and I which are all fixed, linear and positive, such that output of $f_N(t)$, resulting from a delta-function $\delta(t)$ approximates f(t) on $0 < t < \infty$ in some sense.

In order to obtain a solution of this problem, we expand the function $\,f(t)\,$ into a convergent series:

(3.1)

n.

PARTICULAR SOLUTION OF THE PROBLEM

The particular solution of the problem is:

$$f(t) = \frac{\sin \pi a}{\pi} \sum_{n=0}^{\infty} \frac{(-1)^n \Gamma(a+n) (2n+a-1)}{n! (n+a-1)} t^{\frac{a-2}{2}} e^{-\frac{1}{2}t}$$

$$H_{p_{1}+1,q_{1}+2:p_{2},q_{2};p_{2},q_{2}}^{0,n_{1}:} \left[\begin{array}{c} u \\ v \\ (b_{j},\beta_{j};B_{j})_{1,p_{1}},(a-\sigma-1;\lambda),(a-\sigma+1+n;\lambda),(a_{j},\gamma_{j})_{1,p_{2}},(e_{j},E_{j})_{1,n_{3}},(e_{j},E_{j})_{n_{3}+1,p_{3}},(e_{j},E_{j})$$

Where
$$\sigma < 0, R(a) < 1 - 2n, R\left(a - \sigma + \frac{a_j - 1}{\alpha_j}\right) < 2, j = 1, 2, ..., n_1; \sigma \neq -1, -2,$$
 and result (1.7), (1.8) and

(1.9) are also holds.

Proof: Let us consider

$$f(t) = t^{\sigma - \frac{1}{2}} e^{-\frac{1}{2}t} \overline{H}_{p_1, q_1; p_2, q_2; p_2, q_2}^{o, n_1: m_2, n_2: m_3, n_2} \begin{bmatrix} u x^{\lambda} \\ v \end{bmatrix}_{(b_j, \beta_j; B_j)_{1, q_1}}^{(a_j, \alpha_j; A_j)_{1, p_1}, (c_j, \gamma_j; K_j)_{1, p_2}, (c_j, \gamma_j)_{n_2+1, p_2}, (e_j, E_j; R_j)_{1, n_3}, (e_j, E_j)_{n_3+1, p_3} \\ (b_j, \beta_j; B_j)_{1, q_1}, (d_j, \delta_j)_{1, m_2}, (d_j, \delta_j; L_j)_{m_2+1, q_2}, (f_j, F_j)_{1, m_3}, (f_j, F_j; S_j)_{m_3+1, q_3} \end{bmatrix}$$

$$=\sum_{n=0}^{\infty} C_n t^{\frac{a-2}{2}} e^{-\frac{1}{2}t} y_n(t;a,1)$$
 (4.2)

Equation (4.2) is valid, since f(t) is continuous and of bounded variation in the open interval $(0,\infty)$.

Multiplying both sides of (4.2) by $t^{\frac{a-2}{2}}e^{-\frac{1}{2}t}y_m(t;a,1)$ and integrating with respect to t from 0 to ∞ , we get

$$\int\limits_{0}^{\infty}x^{\sigma-1}e^{-\frac{1}{t}}y_{n}(t;a,1)\overline{H}_{p_{1},q_{1}:p_{2},q_{2}:p_{2},q_{2}}^{o,n_{1}:m_{2},n_{2}:m_{3},n_{2}}\left[\begin{smallmatrix}ut^{\lambda}\\v\end{smallmatrix}\left|\begin{pmatrix}(a_{j},\alpha_{j};A_{j})_{1,p_{1}},(c_{j},\gamma_{j};K_{j})_{1,p_{2}},(c_{j},\gamma_{j})_{n_{2}+1,p_{2}},(e_{j},E_{j};R_{j})_{1,n_{3}},(e_{j},E_{j})_{n_{3}+1,p_{3}}\\(b_{j},\beta_{j};B_{j})_{1,q_{1}},(d_{j},\delta_{j})_{1,m_{2}},(d_{j},\delta_{j};L_{j})_{m_{2}+1,q_{2}},(f_{j},F_{j})_{1,m_{3}},(f_{j},F_{j};S_{j})_{m_{3}+1,q_{3}}\end{bmatrix}dt$$

$$= \sum_{n=0}^{\infty} C_n \int_{0}^{\infty} t^{\frac{a-2}{2}} e^{-\frac{1}{2}t} y_m(t;a,1) y_n(t;a,1) dt$$

Now using (2.1) and (1.15), we obtain

$$C_{m} = \frac{(-1)^{m} \Gamma(a+m)(2m+a-1)}{m!(m+a-1)} \frac{\sin \pi a}{\pi}$$

$$H_{p_{1}+1,q_{1}+2:p_{2},q_{2};p_{2},q_{2}}^{0,n_{1}:} = \sum_{v}^{m_{2},n_{2}:m_{3},n_{2}} \left[u \left| (a_{j},\alpha_{j};A_{j})_{1,p_{1}},(a-\sigma-1;\lambda),(c_{j},\gamma_{j})_{1,p_{2}},(c_{j},\gamma_{j})_{n_{2}+1,p_{2}},(e_{j},E_{j})_{1,n_{3}},(e_{j},E_{j})_{n_{3}+1,p_{3}} \right. \right. \\ \left. (b_{j},\beta_{j};B_{j})_{1,q_{1}},(-\sigma-m;\lambda),(a-\sigma+1+m;\lambda),(d_{j},\delta_{j})_{1,p_{2}},(d_{j},\delta_{j})_{m_{2}+1,q_{2}},(f_{j},F_{j})_{1,m_{3}},(f_{j},F_{j})_{m_{3}+1,q_{3}} \right]$$

On account of the most general character of the result (4.2) due to presence of the \overline{H} -function of two variables, numerous special cases can be derived but further sake of brevity those are not presented here.

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