

DOUBLE MELLIN TRANSFORM AND DOUBLE HANKEL TRANSFORM WITH APPLICATIONS

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ABSTRACT

The object of this paper is to establish a relation between the double Laplace transform and the double Hankel transform. A double Laplace-Hankel transform of the product of H-functions of one and two variables is then obtained.

Keywords: Double Mellin Transform, Double Hankel Transform, Mellin-Barnes Contour Integral, H-function of Two Variables.

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INTRODUCTION

If $M(p_1, p_2)$ is the Mellin transform of $f(x, y)$, then

$$M(p_1, p_2) = \int_0^\infty \int_0^\infty x^{p_1-1} y^{p_2-1} f(x, y) dx dy; \quad p_1 > 0, p_2 > 0 \quad (1.1)$$

If $H(p_1, p_2)$ is the Hankel transform of $f(x, y)$, then

$$H(p_1, p_2) = \int_0^\infty \int_0^\infty x J_\nu(p_1 x) y J_\mu(p_2 y) f(x, y) dx dy \quad (1.2)$$

Provided that $x J_\nu(p_1 x) > 0$, $y J_\mu(p_2 y) > 0$.

The following formula is required in the proof:

$$\int_0^\infty \int_0^\infty x^{s-1} y^{t-1} H[ax^\lambda, by^\mu] dx dy = \frac{a^{-s/\lambda} b^{-t/\mu}}{\lambda \mu} \phi\left(-\frac{s}{\lambda}, -\frac{t}{\mu}\right) \theta_2\left(-\frac{s}{\lambda}\right) \theta_3\left(-\frac{t}{\mu}\right) \quad (1.3)$$

$H[x]$ represents the H-function of Fox [1]. ${}_1(a_j, \alpha_j)_n$ denotes the set of n pairs of parameters

$$(a_1, \alpha_1), (a_2, \alpha_2), \dots, (a_n, \alpha_n)$$

The H -function of two variables (Mittal and Gupta [2], p.172) using the following notation, which is due essentially to Srivastava and Panda ([3], p.266, eq. (1.5) et seq.) is defined and represented as:

$$\begin{aligned}
 H[x, y] &= H \begin{bmatrix} x \\ y \end{bmatrix} = H_{p_1, q_1; p_2, q_2; p_3, q_3}^{0, n_1; m_2, n_2; m_3, n_3} \left[\begin{matrix} x \\ y \end{matrix} \middle| \begin{matrix} (a_j; \alpha_j, A_j)_{1, p_1}; (c_j; \gamma_j)_{1, p_2}; (e_j; E_j)_{1, p_3} \\ (b_j; \beta_j, B_j)_{1, q_1}; (d_j; \delta_j)_{1, q_2}; (f_j; F_j)_{1, q_3} \end{matrix} \right] \\
 &= -\frac{1}{4\pi^2} \int_{L_1} \int_{L_2} \phi(\xi, \eta) \theta_2(\xi) \theta_3(\eta) x^\xi y^\eta d\xi d\eta
 \end{aligned} \quad (1.4)$$

Where

$$\phi(\xi, \eta) = \frac{\prod_{j=1}^{n_1} \Gamma(1 - a_j + \alpha_j \xi + A_j \eta)}{\prod_{j=n_1+1}^{p_1} \Gamma(a_j - \alpha_j \xi - A_j \eta) \prod_{j=1}^{q_1} \Gamma(1 - b_j + \beta_j \xi + B_j \eta)} \quad (1.5)$$

$$\theta_2(\xi) = \frac{\prod_{j=1}^{n_2} \Gamma(1 - c_j + \gamma_j \xi) \prod_{j=1}^{m_2} \Gamma(d_j - \delta_j \xi)}{\prod_{j=n_2+1}^{p_2} \Gamma(c_j - \gamma_j \xi) \prod_{j=m_2+1}^{q_2} \Gamma(1 - d_j + \delta_j \xi)} \quad (1.6)$$

$$\theta_3(\eta) = \frac{\prod_{j=1}^{n_3} \Gamma(1 - e_j + E_j \eta) \prod_{j=1}^{m_3} \Gamma(f_j - F_j \eta)}{\prod_{j=n_3+1}^{p_3} \Gamma(e_j - E_j \eta) \prod_{j=m_3+1}^{q_3} \Gamma(1 - f_j + F_j \eta)} \quad (1.7)$$

MAIN RESULT

Theorem: If $H(p_1, p_2)$ is the Hankel transform and $M(p_1, p_2)$ is the Mellin transform of $f(t_1, t_2)$, then

$$H(p_1, p_2) = \sum_{r_1=0}^{\infty} \sum_{r_2=0}^{\infty} \frac{(-1)^{r_1} (-1)^{r_2} (p_1)^{\nu+2r_1} (p_2)^{\mu+2r_2}}{r_1! r_2! \Gamma(\nu + r_1 + 1) \Gamma(\mu + r_2 + 1) 2^{\nu+\mu+2(r_1+r_2)}} M(\nu + 2r_1 + 2, \mu + 2r_2 + 2)$$

Provided, $f(t_1, t_2)$ is continuous for all values of t_1 and t_2 , the Hankel transform of $|f(t_1, t_2)|$ exists and the series on the right hand side of $F(p_1, p_2)$ converges.

Proof: From (1.2),

$$\begin{aligned}
 H(p_1, p_2) &= \int_0^\infty \int_0^\infty t_1 J_\nu(p_1 t_1) t_2 J_\mu(p_2 t_2) f(t_1, t_2) dt_1 dt_2 \\
 &= \int_0^\infty \int_0^\infty t_1 \sum_{r_1=0}^{\infty} \frac{(-1)^{r_1}}{r_1! \Gamma(\nu + r_1 + 1)} \left(\frac{p_1 t_1}{2} \right)^{\nu+2r_1} t_2 \sum_{r_2=0}^{\infty} \frac{(-1)^{r_2}}{r_2! \Gamma(\mu + r_2 + 1)} \left(\frac{p_2 t_2}{2} \right)^{\mu+2r_2} f(t_1, t_2) dt_1 dt_2
 \end{aligned}$$

$$\begin{aligned}
&= \sum_{r_1=0}^{\infty} \sum_{r_2=0}^{\infty} \frac{(-1)^{r_1} (-1)^{r_2} (p_1)^{\nu+2r_1} (p_2)^{\mu+2r_2}}{r_1! r_2! \Gamma(\nu+r_1+1) \Gamma(\mu+r_2+1) 2^{\nu+\mu+2(r_1+r_2)}} \int_0^{\infty} \int_0^{\infty} t_1^{\nu+2r_1+1} t_2^{\mu+2r_2+1} f(t_1, t_2) dt_1 dt_2 \\
&= \sum_{r_1=0}^{\infty} \sum_{r_2=0}^{\infty} \frac{(-1)^{r_1} (-1)^{r_2} (p_1)^{\nu+2r_1} (p_2)^{\mu+2r_2}}{r_1! r_2! \Gamma(\nu+r_1+1) \Gamma(\mu+r_2+1) 2^{\nu+\mu+2(r_1+r_2)}} M(\nu+2r_1+2, \mu+2r_2+2)
\end{aligned}$$

A DOUBLE HANKEL TRANSFORM

$$\begin{aligned}
&\int_0^{\infty} \int_0^{\infty} x J_{\nu}(p_1 x) y J_{\mu}(p_2 y) H_{p,q}^{m,n} \left[c x^{\lambda} y^{\delta} \left| \begin{matrix} {}_1(g_j, G_j)_p \\ {}_1(h_j, H_j)_q \end{matrix} \right. \right] H[ax^{\gamma}, by^{\eta}] dx dy \\
&= \sum_{r_1=0}^{\infty} \sum_{r_2=0}^{\infty} \frac{(-1)^{r_1} (-1)^{r_2} p_1^{\nu+2r_1} p_2^{\mu+2r_2}}{r_1! r_2! \Gamma(\nu+r_1+1) \Gamma(\mu+r_2+1) 2^{\nu+\mu+2(r_1+r_2)}} a^{-(\nu+2r_1+2)/\gamma} b^{-(\mu+2r_2+2)/\eta} (\gamma\eta)^{-1} \\
&H_{p+q_1+q_2+q_3, q+p_1+p_2+p_3}^{m+n_2+n_3, n+m_2+m_3} \left[ca^{-\lambda/\gamma} b^{-\delta/\eta} \left| \begin{matrix} {}_1(g_j, G_j)_{n+1} (1-d_j - \left(\frac{\nu+2r_1+2}{\gamma}\right) D_j; \frac{\lambda}{\gamma} D_j)_{m_2} \\ {}_1(h_j, H_j)_{m+1} (1-c_j - \left(\frac{\mu+2r_2+2}{\gamma}\right) C_j; \frac{\lambda}{\gamma} C_j)_{n_2} \end{matrix} \right. \right. \\
&\quad \left. \left(1-f_j - \left(\frac{\mu+2r_2+2}{\eta}\right) F_j; \frac{\delta}{\eta} F_j\right)_{n_3+1} (g_j, G_j)_p, \left(1-d_j - \left(\frac{\nu+2r_1+2}{\gamma}\right) D_j; \frac{\lambda}{\gamma} D_j\right)_{q_2} \right. \\
&\quad \left. \left(1-e_j - \left(\frac{\mu+2r_2+2}{\eta}\right) E_j; \frac{\delta}{\eta} E_j\right)_{p_3+1} (h_j, H_j)_q, \left(1-c_j - \left(\frac{\mu+2r_2+2}{\gamma}\right) C_j; \frac{\lambda}{\gamma} C_j\right)_{p_2} \right. \\
&\quad \left. \left(1-b_j - \left(\frac{\nu+2r_1+2}{\gamma}\right) \beta_j - \left(\frac{\mu+2r_2+2}{\eta}\right) B_j + \frac{\lambda}{\gamma} \beta_j + \frac{\delta}{\eta} B_j\right)_{q_1} \right. \\
&\quad \left. \left(1-a_j - \left(\frac{\nu+2r_1+2}{\gamma}\right) \alpha_j - \left(\frac{\mu+2r_2+2}{\eta}\right) A_j + \frac{\lambda}{\gamma} \alpha_j + \frac{\delta}{\eta} A_j\right)_{p_1} \right] \quad (3.1)
\end{aligned}$$

Provided,

$$\lambda, \delta > 0; \eta > 0; |\arg c| < \frac{1}{2} \Delta \pi, \Delta > 0$$

Where

$$\Delta = \sum_{j=1}^m H_j - \sum_{j=m+1}^q H_j + \sum_{j=1}^n G_j - \sum_{j=n+1}^p G_j$$

$$\operatorname{Re}[(\nu+2r_1+2+\gamma(d_i/D_i)+\lambda(h_j/H_j)] > 0; i=1, \dots, m_2; j=1, \dots, m$$

$$\operatorname{Re}[(\mu+2r_2+2+\eta(f_i/F_i)+\delta(h_j/H_j)] > 0; i=1, \dots, m_3; j=1, \dots, m$$

$$\operatorname{Re}\left[\nu+2r_1+2-\gamma\left(\frac{1-c_i}{C_i}\right)-\lambda\left(\frac{1-g_j}{G_j}\right)\right] < 0; i=1, \dots, n_2; j=1, \dots, n$$

Proof: To prove (3.1), Expand Bessel function in series form and substitute the Mellin-Barnes contour integral for $H[cx^\lambda y^\delta]$ on the left hand side then interchange the order of contour integral and the (x,y)-integrals. Finally we arrive at our result on evaluating the (x,y) integral by using the result (1.3).

Provided the conditions are same as that of (3.1) with $\text{Re}(p_1) > 0$, $\text{Re}(p_2) > 0$.

SPECIAL CASE

In (4.1) take $n_1 = p_1 = q_1 = 0$, to get the double Laplace-Hankel transform of the product of three single H-functions of Fox as:

$$\int_0^\infty \int_0^\infty t_1 t_2 J_\nu(p_1 t_1) J_\mu(p_2 t_2) H_{p,q}^{m,n} \left[ct_1^\lambda t_2^\delta \left| \begin{matrix} (g_j, G_j)_{p_1} \\ (h_j, H_j)_{q_1} \end{matrix} \right. \right] \\ H_{p_2, q_2}^{m_2, n_2} \left[ct_1^\gamma \left| \begin{matrix} (c_j, C_j)_{p_2} \\ (d_j, D_j)_{q_2} \end{matrix} \right. \right] H_{p_3, q_3}^{m_3, n_3} \left[ct_2^\eta \left| \begin{matrix} (e_j, E_j)_{p_3} \\ (f_j, F_j)_{q_3} \end{matrix} \right. \right] dt_1 dt_2 = \\ \sum_{r_1=0}^\infty \sum_{r_2=0}^\infty \frac{(-1)^{r_1} (-1)^{r_2} p_1^{\nu+2r_1} p_2^{\mu+2r_2}}{r_1! r_2! \Gamma(\nu+r_1+1) \Gamma(\mu+r_2+1) 2^{\nu+\mu+2(r_1+r_2)}} a^{-(\nu+2r_1)/\gamma} b^{-(\mu+2r_2)/\eta} (\gamma\eta)^{-1} \\ H_{p+q_1+q_2+q_3, q+p_1+p_2+p_3}^{m+n_2+n_3, n+m_2+m_3} \left[ca^{-\lambda/\gamma} b^{-\delta/\eta} \left| \begin{matrix} (g_j, G_j)_{n+1} (1-d_j - \frac{\nu+2r_1}{\gamma}) D_j; \frac{\lambda}{\gamma} D_j)_{m_2} \\ (h_j, H_j)_{m+1} (1-c_j - \frac{\nu+2r_1}{\gamma}) C_j; \frac{\lambda}{\gamma} C_j)_{n_2} \end{matrix} \right. \right] \\ \left[\begin{matrix} (1-f_j - \frac{\mu+2r_2}{\eta}) F_j, \frac{\delta}{\eta} F_j)_{p_3} \\ (1-e_j - \frac{\mu+2r_2}{\eta}) E_j, \frac{\delta}{\eta} E_j)_{p_3} \end{matrix} \right]_{m+1} (g_j, G_j)_{p_1}, \left(\begin{matrix} (1-d_j - \frac{\nu+2r_1}{\gamma}) D_j, \frac{\lambda}{\gamma} D_j)_{q_2} \\ (1-c_j - \frac{\nu+2r_1}{\gamma}) C_j, \frac{\lambda}{\gamma} C_j)_{q_2} \end{matrix} \right)_{n_2+1} \right] \quad (4.1)$$

Provided the conditions are same as that of (3.1) with $p_1 = q_1 = 0$; $\text{Re}(p_1) > 0$, $\text{Re}(p_2) > 0$.

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