

RECURRENCE RELATION OF A UNIFIED GENERALIZED MITTAG-LEFFLER FUNCTION

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Communicated by Jose Luis Lopez-Bonilla

MSC 2010 Classifications: 33E12, 33B15, 11R32.

Keywords and phrases: Generalized Mittag-Leffler function; Recurrence relation; Wiman's function.

The authors are indebted to Dr. B. I. Dave for his kind help in LaTeX type setting.

Abstract. The present work incorporates a recurrence relation and an integral representation of a further generalization of a generalized Mittag-Leffler function due to A.K. Shukla and J.C. Prajapati [Surveys in Mathematics and its Applications, Volume 4(2009), 133-138]. At the end, several special cases have also been discussed.

1. Introduction, definitions and Preliminaries

The Mittag-Leffler function has been studied by many researchers either in context with obtaining new properties or by introducing a new generalization and then deriving its properties ([5], [7], [4]). Recently, we have also studied various properties of our newly introduced unification of Generalized Mittag-Leffler function in the form [2]

$$E_{\alpha, \beta, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) = \sum_{n=0}^{\infty} \frac{[(\gamma)_{\delta n}]^s (cz)^{(pn+\rho-1)}}{\Gamma(\alpha(pn + \rho - 1) + \beta) [(\lambda)_{\mu n}]^r (\rho)_{pn}}, \quad (1.1)$$

wherein $\alpha, \beta, \gamma, \lambda, \rho \in \mathbb{C}$, $Re(\alpha, \beta, \gamma, \lambda, \rho) > 0$; $\delta, \mu, p, c > 0$. If $p = 1, \rho = 1, r = 0, s = 1, \delta = q, s = 1, c = 1$, then this yields the generalization due to Shukla and Prajapati [5]. In the next section, we prove the main results.

2. Recurrence Relation

We begin by stating the main theorem.

Theorem 1. For $\alpha, \beta, \gamma, \lambda, \rho \in \mathbb{C}$, $Re((\alpha + a), (\beta + b), \gamma, \lambda, \rho) > 0$, $\delta, \mu, p, c > 0$, we get

$$\begin{aligned} E_{\alpha+a, \beta+b+1, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) - E_{\alpha+a, \beta+b+2, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) \\ = (\alpha + a)^2 z^2 \ddot{E}_{\alpha+a, \beta+b+3, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) \\ + z(\alpha + a)[\alpha + a + 2(\beta + b + 1)] \dot{E}_{\alpha+a, \beta+b+3, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) \\ + (\beta + b)(\beta + b + 2) E_{\alpha+a, \beta+b+3, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r), \end{aligned} \quad (2.1)$$

where, $\dot{E}_{\alpha, \beta, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) = \frac{d}{dz} E_{\alpha, \beta, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r)$,

$$\ddot{E}_{\alpha, \beta, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) = \frac{d^2}{dz^2} E_{\alpha, \beta, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r).$$

It is easy to obtain the following corollary by letting $\alpha + a = k$ and $\beta + b = m$.

Corollary: We have, for $k, m \in \mathbb{N}$,

$$E_{k, m+1, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) = E_{k, m+2, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) + m(m+2)E_{k, m+3, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) + k^2 z^2 \ddot{E}_{k, m+3, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) + k [k + 2(m+1)] z \dot{E}_{k, m+3, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r). \tag{2.2}$$

Proof of Theorem 1. By substituting $\alpha = \alpha + a, \beta = \beta + b + 1$ in (1.1) and applying the fundamental relation of the Gamma function $\Gamma(z + 1) = z\Gamma(z)$, we have

$$E_{\alpha+a, \beta+b+1, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) = \sum_{n=0}^{\infty} \frac{[(\gamma)_{\delta n}]^s (\Gamma((\alpha + a)(pn + \rho - 1) + \beta + b))^{-1} (cz)^{(pn + \rho - 1)}}{((\alpha + a)(pn + \rho - 1) + \beta + b) [(\lambda)_{\mu n}]^r (\rho)_{pn}} \tag{2.3}$$

and

$$E_{\alpha+a, \beta+b+2, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) = \sum_{n=0}^{\infty} \frac{[(\gamma)_{\delta n}]^s (cz)^{(pn + \rho - 1)}}{((\alpha + a)(pn + \rho - 1) + \beta + b) [(\lambda)_{\mu n}]^r (\rho)_{pn}} \cdot \frac{(\Gamma((\alpha + a)(pn + \rho - 1) + \beta + b + 2))^{-1}}{((\alpha + a)(pn + \rho - 1) + \beta + b + 1)}. \tag{2.4}$$

Equation (2.4) can be written as follows:

$$E_{\alpha+a, \beta+b+2, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) = \sum_{n=0}^{\infty} \left[\frac{1}{((\alpha + a)(pn + \rho - 1) + \beta + b)} - \frac{1}{((\alpha + a)(pn + \rho - 1) + \beta + b + 1)} \right] \cdot \frac{[(\gamma)_{\delta n}]^s (cz)^{(pn + \rho - 1)}}{\Gamma((\alpha + a)(pn + \rho - 1) + \beta + b) [(\lambda)_{\mu n}]^r (\rho)_{pn}}$$

$$= E_{\alpha+a, \beta+b+1, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) - \sum_{n=0}^{\infty} \frac{[(\gamma)_{\delta n}]^s (cz)^{(pn + \rho - 1)}}{\Gamma((\alpha + a)(pn + \rho - 1) + \beta + b)} \cdot \frac{((\alpha + a)(pn + \rho - 1) + \beta + b + 1)^{-1}}{[(\lambda)_{\mu n}]^r (\rho)_{pn}}. \tag{2.5}$$

For the sake of convenience, we denote the last summation in (2.5) by S , then

$$S = E_{\alpha+a, \beta+b+1, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) - E_{\alpha+a, \beta+b+2, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r). \tag{2.6}$$

Applying the following(evident):

$$\frac{1}{u} = \frac{1}{u(u+1)} + \frac{1}{u+1}$$

and then taking $u = ((\alpha + a)(pn + \rho - 1) + \beta + b + 1)$ to (2.6), we obtain

$$S = \sum_{n=0}^{\infty} \frac{[(\gamma)_{\delta n}]^s (cz)^{(pn + \rho - 1)} ((\alpha + a)(pn + \rho - 1) + \beta + b)}{\Gamma((\alpha + a)(pn + \rho - 1) + \beta + b + 3) [(\lambda)_{\mu n}]^r (\rho)_{pn}}$$

$$+ \sum_{n=0}^{\infty} \frac{[(\gamma)_{\delta n}]^s (cz)^{(pn + \rho - 1)} ((\alpha + a)(pn + \rho - 1) + \beta + b)}{[(\lambda)_{\mu n}]^r (\rho)_{pn}} \cdot \frac{((\alpha + a)(pn + \rho - 1) + \beta + b + 1)}{\Gamma((\alpha + a)(pn + \rho - 1) + \beta + b + 3)}$$

$$= (\alpha + a) \sum_{n=1}^{\infty} \frac{[(\gamma)_{\delta n}]^s (cz)^{(pn + \rho - 1)} ((\alpha + a)(pn + \rho - 1) + \beta + b)}{\Gamma((\alpha + a)(pn + \rho - 1) + \beta + b + 3) [(\lambda)_{\mu n}]^r (\rho)_{pn-1}}$$

$$+ (\beta + b) \sum_{n=0}^{\infty} \frac{[(\gamma)_{\delta n}]^s (cz)^{(pn + \rho - 1)}}{\Gamma((\alpha + a)(pn + \rho - 1) + \beta + b + 3) [(\lambda)_{\mu n}]^r (\rho)_{pn}}$$

$$\begin{aligned}
 &+ (\alpha + a)^2 \sum_{n=1}^{\infty} \frac{(pn + \rho - 1) (cz)^{(pn+\rho-1)} ((\alpha + a)(pn + \rho - 1) + \beta + b)}{[(\gamma)_{\delta n}]^{-s} \Gamma((\alpha + a)(pn + \rho - 1) + \beta + b + 3) [(\lambda)_{\mu n}]^r (\rho)_{pn-1}} \\
 &+ x \sum_{n=1}^{\infty} \frac{[(\gamma)_{\delta n}]^s (cz)^{(pn+\rho-1)} ((\alpha + a)(pn + \rho - 1) + \beta + b)}{\Gamma((\alpha + a)(pn + \rho - 1) + \beta + b + 3) [(\lambda)_{\mu n}]^r (\rho)_{pn-1}} \\
 &+ y \sum_{n=0}^{\infty} \frac{[(\gamma)_{\delta n}]^s (cz)^{(pn+\rho-1)}}{\Gamma((\alpha + a)(pn + \rho - 1) + \beta + b + 3) [(\lambda)_{\mu n}]^r (\rho)_{pn}}, \tag{2.7}
 \end{aligned}$$

where, $x = (\alpha + a) (2\beta + 2b + 1)$ and $y = (\beta + b)(\beta + b + 1)$.

We now express each summation in the right hand side of (2.7) as follows:

$$\begin{aligned}
 &\frac{d^2}{dz^2} \left[z^2 E_{\alpha+a, \beta+b+3, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) \right] \\
 &= \sum_{n=0}^{\infty} \frac{[(\gamma)_{\delta n}]^s (pn + \rho + 1) (pn + \rho) (cz)^{(pn+\rho-1)}}{\Gamma((\alpha + a)(pn + \rho - 1) + \beta + b + 3) [(\lambda)_{\mu n}]^r (\rho)_{pn}}. \tag{2.8}
 \end{aligned}$$

From (2.8) we find that

$$\begin{aligned}
 &\sum_{n=1}^{\infty} \frac{(pn + \rho - 1) [(\gamma)_{\delta n}]^s cz^{(pn+\rho-1)}}{\Gamma((\alpha + a)(pn + \rho - 1) + \beta + b + 3) [(\lambda)_{\mu n}]^r (\rho)_{pn-1}} \\
 &= z^2 \dot{E}_{\alpha+a, \beta+b+3, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) + 4z \ddot{E}_{\alpha+a, \beta+b+3, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) \\
 &\quad - 3 \sum_{n=1}^{\infty} \frac{[(\gamma)_{\delta n}]^s cz^{(pn+\rho-1)} (pn + \rho - 1) z^{(pn+\rho-1)}}{\Gamma((\alpha + a)(pn + \rho - 1) + \beta + b + 3) [(\lambda)_{\mu n}]^r (\rho)_{pn-1}}. \tag{2.9}
 \end{aligned}$$

Now,

$$\begin{aligned}
 &\frac{d}{dz} \left[z E_{\alpha+a, \beta+b+3, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) \right] \\
 &= \sum_{n=0}^{\infty} \frac{[(\gamma)_{\delta n}]^s (pn + \rho) cz^{(pn+\rho-1)}}{\Gamma((\alpha + a)(pn + \rho - 1) + \beta + b + 3) [(\lambda)_{\mu n}]^r (\rho)_{pn}},
 \end{aligned}$$

and

$$\begin{aligned}
 &\sum_{n=1}^{\infty} \frac{[(\gamma)_{\delta n}]^s cz^{(pn+\rho-1)}}{\Gamma((\alpha + a)(pn + \rho - 1) + \beta + b + 3) [(\lambda)_{\mu n}]^r (\rho)_{pn-1}} \\
 &= z \dot{E}_{\alpha+a, \beta+b+3, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r). \tag{2.10}
 \end{aligned}$$

Combining (2.9) and (2.10) yields

$$\begin{aligned}
 &\sum_{n=1}^{\infty} \frac{(pn + \rho - 1) [(\gamma)_{\delta n}]^s cz^{(pn+\rho-1)}}{\Gamma((\alpha + a)(pn + \rho - 1) + \beta + b + 3) [(\lambda)_{\mu n}]^r (\rho)_{pn-1}} \\
 &= z \dot{E}_{\alpha+a, \beta+b+3, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) + z^2 \ddot{E}_{\alpha+a, \beta+b+3, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) \tag{2.11}
 \end{aligned}$$

Applying (2.10) and (2.11) to (2.7), we find that

$$\begin{aligned}
 S &= (\alpha + t)^2 z^2 \ddot{E}_{\alpha+a, \beta+b+3, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) + z [(\alpha + a)^2 + (\alpha + a) + x] \\
 &\quad \cdot \dot{E}_{\alpha+a, \beta+b+3, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r) + (\beta + b + y) E_{\alpha+a, \beta+b+3, \lambda, \mu, \rho, p}^{\gamma, \delta}(cz; s, r).
 \end{aligned}$$

Now setting this last identity for S in (2.6), completes the proof of Theorem 1.

3. Integral Representation:

Theorem 2. For $\alpha, \beta, \gamma, \lambda, \rho \in \mathbb{C}, Re((\alpha + a), (\beta + b), \gamma, \lambda, \rho) > 0$

$\delta, \mu, p, c > 0$, we get

$$\begin{aligned}
 &\int_0^1 (cu)^{\beta+b} E_{\alpha+a, \beta+b, \lambda, \mu, \rho, p}^{\gamma, \delta}((cu)^{\alpha+a}; s, r) du \\
 &= c^{\beta+b} \left(E_{\alpha+a, \beta+b+1, \lambda, \mu, \rho, p}^{\gamma, \delta}(c^{\alpha+a}; s, r) - E_{\alpha+a, \beta+b+2, \lambda, \mu, \rho, p}^{\gamma, \delta}(c^{\alpha+a}; s, r) \right). \tag{3.1}
 \end{aligned}$$

Setting $\alpha + a = k \in \mathbb{N}$ and $\beta + b = m \in \mathbb{N}$ in (3.1) yields

Corollary:

$$\int_0^1 (cu)^m E_{k,m,\lambda,\mu,\rho,p}^{\gamma,\delta}((cu)^k; s, r) du = c^m \left(E_{k,m+1,\lambda,\mu,\rho,p}^{\gamma,\delta}(c^k; s, r) - E_{k,m+2,\lambda,\mu,\rho,p}^{\gamma,\delta}(c^k; s, r) \right). \quad (3.2)$$

Proof of the Theorem 2. Putting $z=1$ in (2.6) gives

$$\sum_{n=0}^{\infty} \frac{[(\gamma)_{\delta n}]^s (c)^{(pn+\rho-1)}}{\Gamma((\alpha+a)(pn+\rho-1)+\beta+b)} \cdot \frac{((\alpha+a)(pn+\rho-1)+\beta+b+1)^{-1}}{[(\lambda)_{\mu n}]^r (\rho)_{pn}} = E_{\alpha+a,\beta+b+1,\lambda,\mu,\rho,p}^{\gamma,\delta}(c; s, r) - E_{\alpha+a,\beta+b+2,\lambda,\mu,\rho,p}^{\gamma,\delta}(c; s, r). \quad (3.3)$$

It is easy to find that

$$\int_0^z (cu)^{\beta+b} E_{\alpha+a,\beta+b,\lambda,\mu,\rho,p}^{\gamma,\delta}((cu)^{\alpha+a}; s, r) du = \sum_{n=0}^{\infty} \frac{[(\gamma)_{\delta n}]^s c^{(\alpha+a)(pn+\rho-1)+\beta+b} z^{(\alpha+a)(pn+\rho-1)+\beta+b+1}}{\Gamma((\alpha+a)(pn+\rho-1)+\beta+s)} \cdot \frac{((\alpha+a)(pn+\rho-1)+\beta+b+1)^{-1}}{[(\lambda)_{\mu n}]^r (\rho)_{pn}}. \quad (3.4)$$

On comparing (3.3) with the identity obtaining by setting $z=1$ in (3.4) completes the proof of Theorem 2.

4. Special Cases:

1. Setting $r = 0, \rho = p = c = s = 1, \delta = q$ in (2.1), we get recurrence relation of $E_{\alpha,\beta}^{\gamma,q}(z)$ [6]:

$$E_{\alpha+a,\beta+b+1}^{\gamma,q}(z) - E_{\alpha+a,\beta+b+2}^{\gamma,q}(z) = (\alpha+a)^2 z^2 \ddot{E}_{\alpha+a,\beta+b+3}^{\gamma,q}(z) + z(\alpha+a)[\alpha+a+2(\beta+b+1)] \dot{E}_{\alpha+a,\beta+b+3}^{\gamma,q}(z) + (\beta+b)(\beta+b+2) E_{\alpha+a,\beta+b+3}^{\gamma,q}(z), \quad (4.1)$$

where, $\dot{E}_{\alpha,\beta}^{\gamma,q}(z) = \frac{d}{dz} E_{\alpha,\beta}^{\gamma,q}(z)$ and $\ddot{E}_{\alpha,\beta}^{\gamma,q}(z) = \frac{d^2}{dz^2} E_{\alpha,\beta}^{\gamma,q}(z)$.

2. Putting $r = a = 0, \gamma = \delta = \rho = p = s = 1; \beta + b = m \in \mathbb{N}$ in (2.1) reduces to a known recurrence relation of $E_{\alpha,\beta}(z)$ [1]:

$$E_{\alpha,m+1}(z) = \alpha^2 z^2 \ddot{E}_{\alpha,m+3}(z) + \alpha(\alpha+2m+2) z \dot{E}_{\alpha,m+3}(z) + m(m+2) E_{\alpha,m+3}(z) + E_{\alpha,m+2}(z), \quad (4.2)$$

where, $\dot{E}_{\alpha,\beta}(z) = \frac{d}{dz} E_{\alpha,\beta}(z)$ and $\ddot{E}_{\alpha,\beta}(z) = \frac{d^2}{dz^2} E_{\alpha,\beta}(z)$.

3. Substituting $r = 0, \rho = p = c = s = 1, \delta = q$ in (3.1), we get integral representation of $E_{\alpha,\beta}^{\gamma,q}(z)$ [6]:

$$\int_0^1 u^{\beta+b} E_{\alpha+a,\beta+b}^{\gamma,q}(u^{\alpha+a}) du = E_{\alpha+a,\beta+b+1}^{\gamma,q}(1) - E_{\alpha+a,\beta+b+2}^{\gamma,q}(1) \quad (4.3)$$

4. Substituting $(r = 0, \rho = p = c = \delta = \gamma = s = k = m = 1)$ and $(r = 0, \rho = p = c = \delta = s = k = m = 1, \gamma = 2)$ in (3.2) respectively, yields

$$\int_0^1 u e^u du = E_{1,2}(1) - E_{1,3}(1)$$

and

$$\int_0^1 u E_{1,1}^{2,1}(1) = E_{1,2}^{2,1}(1) - E_{1,3}^{2,1}(1).$$

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Received: November 7, 2012

Accepted: February 12, 2013