

A NEW EXTENSION OF THE MITTAG-LEFFLER FUNCTION

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Abstract The Mittag-Leffler function was introduced by Gosta Mittag-Leffler in 1903. Due to its diverse applications, many of its extensions, generalizations and variants have been presented and investigated. In this paper we introduce a new extension of the Mittag-Leffler function defined by (Shukla and Prajapati) by using extended Beta function. Then we investigate certain useful properties and formulae associated with the extended Mittag-Leffler function such as integral representation, Mellin transform, recurrence relation and derivative formulae.

1 Introduction

Many authors have developed integrals, involving a variety of special functions see [9]-[15]. In 1903, the Swedish Mathematician Gosta Mittag-Leffler [5] introduced the function

$$E_{\alpha}(z) = \sum_{n=0}^{\infty} \frac{z^n}{\Gamma(\alpha n + 1)}, \quad (z \in \mathbb{C}; \Re(\alpha) > 0) \tag{1.1}$$

which is called Mittag-Leffler function. Wiman [2] gave and investigated a generalization of the Mittag-Leffler function

$$E_{\alpha,\beta}(z) = \sum_{n=0}^{\infty} \frac{z^n}{\Gamma(\alpha n + \beta)}, \quad (z, \beta \in \mathbb{C}; \Re(\alpha) > 0) \tag{1.2}$$

Prabhakar [16] introduced the following generalization of $E_{\alpha,\beta}(z)$ as follows

$$E_{\alpha,\beta}^{\gamma}(z) = \sum_{n=0}^{\infty} \frac{(\gamma)_n z^n}{\Gamma(\alpha n + \beta) n!}, \quad (z, \alpha, \beta \in \mathbb{C}; \Re(\alpha) > 0) \tag{1.3}$$

where $(\lambda)_n$ is the Pochhammer symbol.

In 2007, Shukla and Prajapati [1] introduced the function $E_{\alpha,\beta}^{\gamma,q}(z)$ which is defined for $\alpha, \beta, \gamma \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0$ and $q \in (0, 1) \cup \mathbb{N}$.

$$E_{\alpha,\beta}^{\gamma,q}(z) = \sum_{n=0}^{\infty} \frac{(\gamma)_{qn} z^n}{\Gamma(\alpha n + \beta) n!} \tag{1.4}$$

In this paper, we extend the Mittag-Leffler function $E_{\alpha,\beta}^{\gamma,q}(z)$ in the following way

$$E_{\alpha,\beta}^{\gamma,c,q}(z) = \sum_{n=0}^{\infty} \frac{(\gamma)_{qn}(c)_{qn} z^n}{\Gamma(\alpha n + \beta)(c)_{qn} n!} \tag{1.5}$$

we get,

$$E_{\alpha,\beta}^{\gamma,c,q}(z) = \sum_{n=0}^{\infty} \frac{B_p(\gamma + qn, c - \gamma)(c)_{qn} z^n}{B(\gamma, c - \gamma)\Gamma(\alpha n + \beta) n!} \tag{1.6}$$

where $p \geq 0$; $\Re(c) > \Re(\gamma) > 0$; $\alpha, \beta, \gamma, c \in \mathbb{C}$; $\Re(\alpha) > 0, \Re(\beta) > 0$; $q \in \mathbb{N}$. Here $B_p(x, y)$ is the extended Euler's Beta function.

$$B_p(x, y) = \int_0^1 t^{x-1}(1-t)^{y-1} e^{\frac{-p}{t(1-t)}} dt, \quad [p \geq 0, \Re(x) > 0, \Re(y) > 0] \quad (1.7)$$

and $B_0(x, y) = B(x, y)$ is the familiar Beta function [3]

The generalization of the extended beta function (1.7)

$$B_p^{\lambda, \rho}(x, y) = \int_0^1 t^{x-1}(1-t)^{y-1} {}_1F_1 \left[\lambda; \rho; \frac{-p}{t(1-t)} \right] dt, \quad [p \geq 0, \Re(x) > 0, \Re(y) > 0] \quad (1.8)$$

By the use of (1.8) we further give the extension of the extended Mittag-Leffler function as follows

$$E_{\alpha, \beta}^{\gamma, c, q; \lambda, \rho}(z; p) = \sum_{n=0}^{\infty} \frac{B_p^{\lambda, \rho}(\gamma + qn, c - \gamma)(c)_{qn} z^n}{B(\gamma, c - \gamma) \Gamma(\alpha n + \beta) n!} \quad (1.9)$$

where $p \geq 0$; $\Re(c) > \Re(\gamma) > 0$; $\alpha, \beta, \gamma, c \in \mathbb{C}$; $\Re(\alpha) > 0, \Re(\beta) > 0$; $q \in \mathbb{N}$.

For our purpose, we recall the Fox-Wright function ${}_p\Psi_q$ [3]

$${}_p\Psi_q \left[\begin{matrix} (\alpha_1, A_1), & \dots & , (\alpha_p, A_p); \\ (\beta_1, B_1), & \dots & , (\beta_q, B_q); \end{matrix} \middle| z \right] = \sum_{n=0}^{\infty} \frac{\prod_{j=1}^p \Gamma(\alpha_j + A_j n) z^n}{\prod_{j=1}^q \Gamma(\beta_j + B_j n) n!} \quad (1.10)$$

where the coefficients $A_j \in \mathbb{R}^+$ ($j = 1, \dots, p$) and $B_j \in \mathbb{R}^+$ ($j = 1, \dots, q$) such that

$$1 + \sum_{j=1}^q B_j - \sum_{j=1}^p A_j \geq 0$$

A special case of (1.10) reduces to the generalized hypergeometric function ${}_pF_q$

$${}_p\Psi_q \left[\begin{matrix} (\alpha_1, A_1), & \dots & , (\alpha_p, A_p); \\ (\beta_1, B_1), & \dots & , (\beta_q, B_q); \end{matrix} \middle| z \right] = \frac{\prod_{j=1}^p \Gamma(\alpha_j)}{\prod_{j=1}^q \Gamma(\beta_j)} {}_pF_q \left[\begin{matrix} \alpha_1, & \dots & , \alpha_p; \\ \beta_1, & \dots & , \beta_q; \end{matrix} \middle| z \right] \quad (1.11)$$

We also recall the generalized Gamma function $\Gamma_p^{(\alpha, \beta)}$ [4]

$$\Gamma_p^{(\alpha, \beta)}(x) = \int_0^{\infty} t^{x-1} {}_1F_1 \left(\alpha; \beta; -t - \frac{p}{t} \right) dt, \quad [\min\{\Re(\alpha), \Re(\beta), \Re(x)\} > 0; p \in \mathbb{R}_0^+] \quad (1.12)$$

$$\Gamma_0^{(\alpha, \beta)}(x) =: \Gamma^{(\alpha, \beta)}(x) = \frac{\Gamma(\beta) \Gamma(\alpha - x) \Gamma(x)}{\Gamma(\alpha) \Gamma(\beta - x)} \quad (1.13)$$

The special case of (1.12) when $\alpha = \beta$ and $p=0$ is seen to yield the familiar Gamma function $\Gamma(x)$.

2 Properties of the extended Mittag-Leffler function

Here we give an integral representation and the Mellin transform of the extended Mittag-Leffler function.

Theorem 2.1. *Let $c, \alpha, \beta, \gamma, \lambda \in \mathbb{C}$ with $\Re(c) > \Re(\gamma) > 0$ and $\Re(\alpha) > 0, \Re(\beta) > 0$. Also let $p \in \mathbb{R}^+$ and $\rho \in \mathbb{C} \setminus \mathbb{Z}^-$, then*

$$E_{\alpha, \beta}^{\gamma, c, q; \lambda, \rho}(z; p) = \frac{1}{B(\gamma, c - \gamma)} \int_0^1 t^{\gamma-1} (1-t)^{c-\gamma-1} {}_1F_1 \left[\lambda; \rho; \frac{-p}{t(1-t)} \right] E_{\alpha, \beta}^{c, q}(t^q z) dt. \quad (2.1)$$

Proof. Using (1.8) in (1.9)

$$E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(z;p) = \sum_{n=0}^{\infty} \int_0^1 t^{\gamma+qn-1} (1-t)^{c-\gamma-1} {}_1F_1 \left[\lambda; \rho; \frac{-p}{t(1-t)} \right] dt \frac{(c)_{qn} z^n}{B(\gamma, c-\gamma) \Gamma(\alpha n + \beta) n!}$$

Interchanging the order of summation and integration in the above equation which is verified under the given conditions here, we get

$$E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(z;p) = \frac{1}{B(\gamma, c-\gamma)} \int_0^1 t^{\gamma-1} (1-t)^{c-\gamma-1} {}_1F_1 \left[\lambda; \rho; \frac{-p}{t(1-t)} \right] \sum_{n=0}^{\infty} \frac{(c)_{qn} (zt^q)^n}{\Gamma(\alpha n + \beta) n!} dt$$

Using (1.4), we get desired result. □

Corollary 2.2. Setting $t = \frac{u}{1+u}$ in (2.1) and under the same conditions on parameters we get,

$$E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(z;p) = \frac{1}{B(\gamma, c-\gamma)} \int_0^{\infty} \frac{u^{\gamma-1}}{(1+u)^c} {}_1F_1 \left[\lambda; \rho; \frac{-p(1+u)^2}{u} \right] E_{\alpha,\beta}^{c,q} \left\{ \frac{u^q z}{(1+u)^q} \right\} du \tag{2.2}$$

Corollary 2.3. Setting $t = \sin^2 \theta$ in (2.1) and under the same conditions on parameters we get,

$$E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(z;p) = \frac{2}{B(\gamma, c-\gamma)} \int_0^{\frac{\pi}{2}} (\sin \theta)^{2\gamma-1} (\cos \theta)^{2c-2\gamma-1} {}_1F_1 \left[\lambda; \rho; \frac{-p}{\sin^2 \theta \cos^2 \theta} \right] \times E_{\alpha,\beta}^{c,q}(z \sin^{2q} \theta) d\theta \tag{2.3}$$

Kurulay and Bayram [8] presented the following recurrence relation for the extended Mittag-Leffler function (1.3)

$$E_{\alpha,\beta}^c(tz) = \beta E_{\alpha,\beta+1}^c(tz) + \alpha z \frac{d}{dz} E_{\alpha,\beta+1}^c(tz)$$

We have derived the following recurrence relation for the extended Mittag-Leffler function (1.4)

$$E_{\alpha,\beta}^{c,q}(t^q z) = \beta E_{\alpha,\beta+1}^{c,q}(t^q z) + \alpha z \frac{d}{dz} E_{\alpha,\beta+1}^{c,q}(t^q z) \tag{2.4}$$

Corollary 2.4. Let $c, \alpha, \beta, \gamma, \lambda \in \mathbb{C}$ with $\Re(c) > \Re(\gamma) > 0$ and $\Re(\alpha) > 0, \Re(\beta) > 0$. Also let $p \in \mathbb{R}^+$ and $\rho \in \mathbb{C} \setminus \mathbb{Z}^-$, then

$$E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(z;p) = \beta E_{\alpha,\beta+1}^{\gamma,c,q;\lambda,\rho}(z;p) + \frac{\alpha \gamma (c)_q z}{c} E_{\alpha,\alpha+\beta+1}^{\gamma+1,c+1,q;\lambda,\rho}(z;p) \tag{2.5}$$

Proof. Applying (2.4) to the integrand in (2.1), we obtain

$$E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(z;p) = \beta E_{\alpha,\beta+1}^{\gamma,c,q;\lambda,\rho}(z;p) + \alpha z \frac{d}{dz} E_{\alpha,\beta+1}^{\gamma,c,q;\lambda,\rho}(z;p)$$

Then we use (3.10) with $n = 1$ in the derivative term in above equation we achieve our result. □

Theorem 2.5. Let $\gamma, c, \lambda, \beta \in \mathbb{C}, \alpha \in (0, \infty), p \in [0, \infty), q \in \mathbb{N}; \Re(c) > \Re(\gamma) > 0, \min\{\Re(\beta), \Re(\lambda), \Re(\rho)\} > 0$. The Mellin transform of the extended Mittag-Leffler function (1.9) is given by

$$\mathfrak{M}\{E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(z;p); s\} = \frac{\Gamma(\lambda, \rho) \Gamma(c-\gamma+s)}{\Gamma(\gamma) \Gamma(c-\gamma)} {}_2\Psi_2 \left[\begin{matrix} (c, q) & (\gamma+s, q); \\ (c+2s, q) & (\beta, \alpha); \end{matrix} \middle| z \right] \tag{2.6}$$

Proof. Taking Mellin transform of the extended Mittag-Leffler function (1.9), we have

$$\mathfrak{M}\{E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(z;p);s\} = \int_0^\infty p^{s-1} E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(z;p) dp \quad (2.7)$$

Applying (1.9) to (2.7), we have

$$\begin{aligned} \mathfrak{M}\{E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(z;p);s\} &= \frac{1}{B(\gamma,c-\gamma)} \int_0^\infty p^{s-1} \int_0^1 t^{\gamma-1} (1-t)^{c-\gamma-1} {}_1F_1 \left[\lambda; \rho; \frac{-p}{t(1-t)} \right] \\ &\quad \times E_{\alpha,\beta}^{c,q}(t^q z) dt dp \end{aligned}$$

Interchanging the order of summation and integration, which is guaranteed under the conditions here, we have

$$\begin{aligned} \mathfrak{M}\{E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(z;p);s\} &= \frac{1}{B(\gamma,c-\gamma)} \int_0^1 t^{\gamma-1} (1-t)^{c-\gamma-1} E_{\alpha,\beta}^{c,q}(t^q z) \\ &\quad \times \int_0^\infty p^{s-1} {}_1F_1 \left[\lambda; \rho; \frac{-p}{t(1-t)} \right] dp dt \end{aligned} \quad (2.8)$$

□

Consider inner integral and take $u = \frac{p}{t(1-t)}$

$$\begin{aligned} \int_0^\infty p^{s-1} {}_1F_1 \left[\lambda; \rho; \frac{-p}{t(1-t)} \right] dp &= \int_0^\infty u^{s-1} t^s (1-t)^s {}_1F_1[\lambda; \rho; -u] du \\ &= t^s (1-t)^s \int_0^\infty u^{s-1} {}_1F_1[\lambda; \rho; -u] du \\ &= t^s (1-t)^s \Gamma^{(\lambda,\rho)}(s) \end{aligned}$$

where $\Gamma^{(\lambda,\rho)}(s)$ is the extended gamma function given in (1.10).

Now putting back this value in (2.8), we get

$$\mathfrak{M}\{E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(z;p);s\} = \frac{\Gamma^{(\lambda,\rho)}(s)}{B(\gamma,c-\gamma)} \int_0^1 t^{\gamma+s-1} (1-t)^{c-\gamma+s-1} E_{\alpha,\beta}^{c,q}(t^q z) dt$$

Then using (1.4) and interchanging order of summation and integration

$$= \frac{\Gamma^{(\lambda,\rho)}(s)}{B(\gamma,c-\gamma)} \sum_{n=0}^\infty \frac{(c)_{qn} z^n}{\Gamma(\alpha n + \beta) n!} \int_0^1 t^{\gamma+s+qn-1} (1-t)^{c-\gamma+s-1} dt$$

Using definition of Beta function

$$\begin{aligned} &= \frac{\Gamma^{(\lambda,\rho)}(s) \Gamma(c)}{\Gamma(\gamma) \Gamma(c-\gamma)} \sum_{n=0}^\infty \frac{(c)_{qn} z^n}{\Gamma(\alpha n + \beta) n!} \frac{\Gamma(\gamma+s+qn) \Gamma(c-\gamma+s)}{\Gamma(c+2s+qn)} \\ &= \frac{\Gamma^{(\lambda,\rho)}(s) \Gamma(c-\gamma+s)}{\Gamma(\gamma) \Gamma(c-\gamma)} \sum_{n=0}^\infty \frac{\Gamma(c+qn) \Gamma(\gamma+s+qn) z^n}{\Gamma(c+2s+qn) \Gamma(\alpha n + \beta) n!} \end{aligned}$$

By virtue of (1.10), we get our result.

Corollary 2.6. Setting $s = 1$ in the result of Theorem 2.5 and using (1.11), we obtain an integral formula involving extended Mittag-Leffler function (1.9)

$$\int_0^\infty E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(z;p) dp = \frac{\rho(c-\gamma)}{\lambda \Gamma(\gamma)} {}_2\Psi_2 \left[\begin{matrix} (c, q) & (\gamma+1, q); \\ (c+2, q) & (\beta, \alpha); \end{matrix} ; z \right] \quad (2.9)$$

Corollary 2.7. On setting $\lambda = \rho$ in (2.9), we get an integral formula involving the extended Mittag-Leffler function (1.5)

$$\int_0^\infty E_{\alpha,\beta}^{\gamma,c,q}(z;p) dp = \frac{(c-\gamma)}{\Gamma(\gamma)} {}_2\Psi_2 \left[\begin{matrix} (c, q) & (\gamma+1, q); \\ (c+2, q) & (\beta, \alpha); \end{matrix} ; z \right] \quad (2.10)$$

3 Derivative formula of the extended Mittag-Leffler function

Here, we define a further extension of a known extended Riemann-Liouville fractional derivative and present a derivative formula for the extended Mittag-Leffler function.

The well known Riemann-Liouville fractional derivative of order μ where $\Re(\mu) \geq 0$ is defined by

$$\mathfrak{D}_x^\mu \{f(x)\} = \frac{1}{\Gamma(m-\mu)} \frac{d^m}{dx^m} \int_0^x f(t)(x-t)^{m-\mu-1} dt, \tag{3.1}$$

where $m \in \mathbb{N}; m-1 < \Re(\mu) < m; x > 0$. In particular,

$$\mathfrak{D}_x^\mu \{f(x)\} = \frac{1}{\Gamma(1-\mu)} \frac{d}{dx} \int_0^x f(t)(x-t)^{-\mu} dt, \quad [0 < \Re(\mu) < 1; x > 0] \tag{3.2}$$

Ozarslan and Yilmaz [7] extended the Riemann-Liouville fractional derivative in (3.1) as follows

$$\mathfrak{D}_x^{\mu,p} \{f(x)\} = \frac{1}{\Gamma(m-\mu)} \frac{d^m}{dx^m} \int_0^x f(t)(x-t)^{m-\mu-1} e^{\frac{-px^2}{t(x-t)}} dt \tag{3.3}$$

where $p \in [0, \infty); m \in \mathbb{N}; m-1 < \Re(\mu) < m; x > 0$

In particular,

$$\mathfrak{D}_x^{\mu,p} \{f(x)\} = \frac{1}{\Gamma(1-\mu)} \frac{d}{dx} \int_0^x f(t)(x-t)^{-\mu} e^{\frac{-px^2}{t(x-t)}} dt \tag{3.4}$$

where $p \in [0, \infty); 0 < \Re(\mu) < 1; x > 0$ Here, we define a further extension of the extended Riemann-Liouville fractional derivative (3.3) by

$$\mathfrak{D}_{x;\lambda,\rho}^{\mu,p} \{f(x)\} = \frac{1}{\Gamma(m-\mu)} \frac{d^m}{dx^m} \int_0^x f(t)(x-t)^{m-\mu-1} {}_1F_1 \left[\lambda; \rho; \frac{-px^2}{t(x-t)} \right] dt \tag{3.5}$$

where $p \in [0, \infty); m \in \mathbb{N}; m-1 < \Re(\mu) < m; x > 0; \lambda \in \mathbb{C}; \rho \in \mathbb{C} \setminus \{0, -1, -2, -3 \dots\}$ In particular

$$\mathfrak{D}_{x;\lambda,\rho}^{\mu,p} \{f(x)\} = \frac{1}{\Gamma(1-\mu)} \frac{d}{dx} \int_0^x f(t)(x-t)^{-\mu} {}_1F_1 \left[\lambda; \rho; \frac{-px^2}{t(x-t)} \right] dt \tag{3.6}$$

where $p \in [0, \infty); 0 < \Re(\mu) < 1; x > 0; \lambda \in \mathbb{C}; \rho \in \mathbb{C} \setminus \{0, -1, -2, -3 \dots\}$

It is obvious that the special cases of (3.5) when $\lambda = \rho$ and $\rho = 0$ reduces to the extended Riemann-Liouville fractional derivative (3.3) and the Riemann-Liouville fractional derivative (3.1), respectively.

We provide some formulas for the $B_p^{\lambda,\rho}(x, y)$ function in (1.6) and the Beta function $B(x, y)$, which are easily derivable and given in the following lemma

Lemma 3.1. *The following formulas holds*

$$B(x, y+1) = \frac{y}{x+y} B(x, y) \tag{3.7}$$

$$B(x+1, y) = \frac{x}{x+y} B(x, y) \tag{3.8}$$

$$B_p^{\lambda,\rho}(x, y) = B_p^{\lambda,\rho}(x+1, y) + B_p^{\lambda,\rho}(x, y+1) \tag{3.9}$$

We give a derivative formula for the extended Mittag-Leffler function (1.7) which is asserted by the following theorem

Theorem 3.2. *Let $\gamma, c, \alpha, \beta \in \mathbb{C}; n \in \mathbb{N}_0; p \in [0, \infty), \rho \in \mathbb{C} \setminus \{0, -1, -2, -3 \dots\}; \Re(\alpha) > 0$ and $\Re(c) > \Re(\gamma) > 0$, then*

$$\frac{d^n}{dz^n} E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(z;p) = \frac{(c)_q (c+q)_q \dots (c+q(n-1))_q (\gamma)_n}{(c)_n} E_{\alpha,n\alpha+\beta}^{\gamma+qn,c+qn,q;\lambda,\rho}(z;p) \tag{3.10}$$

Proof.

$$\begin{aligned} \frac{d}{dz} E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(z;p) &= \sum_{n=1}^{\infty} \frac{B_p^{\lambda,\rho}(\gamma+qn, c-\gamma)(c)_{qn} z^{n-1}}{B(\gamma, c-\gamma)\Gamma(\alpha n + \beta)(n-1)!} \\ &= \sum_{n=0}^{\infty} \frac{B_p^{\lambda,\rho}(\gamma+qn+q, c-\gamma)(c)_{qn+q} z^n}{B(\gamma, c-\gamma)\Gamma(\alpha n + \alpha + \beta)n!} \\ &= (c)_q \sum_{n=0}^{\infty} \frac{B_p^{\lambda,\rho}(\gamma+qn+q, c-\gamma)(c+q)_{qn} z^n}{B(\gamma, c-\gamma)\Gamma(\alpha n + \alpha + \beta)n!} \end{aligned}$$

which upon using (3.8), leads to

$$= \frac{(c)_q \gamma}{c} \sum_{n=0}^{\infty} \frac{B_p^{\lambda,\rho}(\gamma+qn+q, c-\gamma)(c+q)_{qn} z^n}{B(\gamma+1, c-\gamma)\Gamma(\alpha n + \alpha + \beta)n!}$$

differentiating again we get

$$\frac{d^2}{dz^2} E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(z;p) = \frac{(c)_q (c+q)_q \gamma (\gamma+1)}{c(c+1)} \sum_{n=0}^{\infty} \frac{B_p^{\lambda,\rho}(\gamma+qn+2q, c-\gamma)(c+2q)_{qn} z^n}{B(\gamma+2, c-\gamma)\Gamma(\alpha n + 2\alpha + \beta)n!}$$

Differentiating n times we get our result. \square

Theorem 3.3. Let $\gamma, c, \alpha, \beta \in \mathbb{C}; n \in \mathbb{N}_0; p \in [0, \infty), \rho \in \mathbb{C} \setminus \{0, -1, -2, -3, \dots\}; \Re(\alpha) > 0$ and $\Re(c) > \Re(\gamma) > 0$, then

$$\frac{d^n}{dz^n} \{z^{\beta-1} E_{\alpha,\beta}^{\gamma,c,q;\lambda,\rho}(\mu z^\alpha; p)\} = z^{\beta-n-1} E_{\alpha,\beta-n}^{\gamma,c,q;\lambda,\rho}(\mu z^\alpha; p) \quad (3.11)$$

Proof. By using (1.9), it is easy to avail the desired result. \square

Theorem 3.4. Let $p \in [0, \infty), x \in (0, \infty)$ and $\rho \in \mathbb{C} \setminus \{0, -1, -2, -3, \dots\}$. Also, let $m-2 < \Re(\delta-c) < m-1$ for $m \in \mathbb{N}$. Then

$$\begin{aligned} \mathfrak{D}_{x;\lambda,\rho}^{\delta+1-c,p} \{x^{\delta-1} E_{\alpha,\beta}^{c+m-1,q}(x^q)\} &= \sum_{l=0}^m \binom{m}{l} \frac{\Gamma(\delta+n)}{\Gamma(c+m+l-1)} x^{c+m+l-2} \\ &\times \frac{(c+m-1)_q (c+m-1+q)_q \cdots (c+m-1+q(n-1))_q}{(c+m-1)_n} E_{\alpha,\alpha+n+\beta}^{\delta+qn, c+m-1+qn, q;\lambda,\rho}(x^q; p) \end{aligned} \quad (3.12)$$

Proof. Let \mathfrak{L} be the left side of (3.12), by using (3.5), we have

$$\mathfrak{L} = \frac{1}{\Gamma(m+c-\delta-1)} \frac{d^m}{dx^m} \int_0^x t^{\delta-1} (x-t)^{c+m-\delta-2} E_{\alpha,\beta}^{c+m-1,q}(t^q) {}_1F_1[\lambda; \rho; \frac{-px^2}{t(x-t)}] dt$$

which, upon taking $t = xu$ becomes

$$\begin{aligned} \mathfrak{L} &= \frac{1}{\Gamma(m+c-\delta-1)} \\ &\times \frac{d^m}{dx^m} \left\{ x^{c+m-2} \int_0^1 u^{\delta-1} (1-u)^{c+m-\delta-2} E_{\alpha,\beta}^{c+m-1,q}(x^q u^q) {}_1F_1[\lambda; \rho; \frac{-p}{u(1-u)}] du \right\} \end{aligned}$$

Applying (2.1), we get

$$\mathfrak{L} = \frac{\Gamma(\delta)}{\Gamma(c+m-1)} \frac{d^m}{dx^m} \left\{ x^{c+m-2} E_{\alpha,\beta}^{\delta, c+m-1, q; \lambda, \rho}(x^q; p) \right\}$$

By using Leibnitz's generalized rule for differentiation of product of two functions, we have

$$\mathfrak{L} = \frac{\Gamma(\delta)}{\Gamma(c+m-1)} \sum_{l=0}^m \binom{m}{l} \left\{ \frac{d^{m-l}}{dx^{m-l}} x^{c+m-2} \right\} \left\{ \frac{d^l}{dx^l} E_{\alpha,\beta}^{\delta, c+m-1, q; \lambda, \rho}(x^q; p) \right\}$$

Using (3.10) and the following formula we get our result

$$\frac{d^l}{dx^l} x^\alpha = \frac{\Gamma(\alpha+1)}{\Gamma(\alpha-l+1)} x^{\alpha-l}$$

\square

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