# Evaluation of Some Novel Integrals Involving Legendre Function of Second Kind Using Hypergeometric Approach 

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Abstract. In this paper some novel integrals with suitable restrictions:
$\underbrace{\int_{x}^{\infty} \ldots \int_{x}^{\infty}}_{(n+1)}\left(x^{2}-1\right)^{-n-1} \underbrace{d x \ldots d x}_{(n+1)}, \int_{-1}^{+1} \frac{y^{m} P_{n}(y) d y}{(x-y)}, \int_{-1}^{+1} \frac{y^{n+1} P_{n}(y) d y}{(x-y)}$ and $\int_{0}^{\infty} \frac{d \theta}{\left\{x+\sqrt{\left(x^{2}-1\right)} \cosh \theta\right\}^{n+1}}$
are evaluated in terms of Legendre's function of second kind, using a systematic hypergeometric approach.Such different approach for the evaluation of these integrals is not recorded earlier in the literature of special functions.

## Introduction, Definitions and Preliminaries:

In the usual notation, let $\mathbb{R}$ and $\mathbb{C}$ denote the sets of real and complex numbers respectively. Also let

$$
\mathbb{N}_{0}=\mathbb{N} \cup\{0\}, \quad \mathbb{N}=\{1,2,3, \ldots\}=\mathbb{N}_{0} \backslash\{0\}
$$

and

$$
\mathbb{Z}_{0}^{-}=\{0,-1,-2, \ldots\}=\mathbb{Z}^{-} \cup\{0\}, \quad \mathbb{Z}^{-}=\{-1,-2,-3, \ldots\}
$$

and $\mathbb{Z}=\mathbb{Z}_{0}^{-} \cup \mathbb{N}$ being the set of integers.
The generalized hypergeometric function ${ }_{p} F_{q}$ with $p$ numerator parameters $\alpha_{1}, \alpha_{2}, \ldots, \alpha_{p}$ and $q$ denominator parameters $\beta_{1}, \beta_{2}, \ldots, \beta_{q}$, is defined by

$$
\begin{gather*}
{ }_{p} F_{q}\left[\begin{array}{c}
\alpha_{1}, \alpha_{2}, \ldots, \alpha_{p} ; \\
\beta_{1}, \beta_{2}, \ldots, \beta_{q} ;
\end{array}\right]=\sum_{n=0}^{\infty} \frac{\prod_{j=1}^{p}\left(\alpha_{j}\right)_{n}}{\prod_{j=1}^{q}\left(\beta_{j}\right)_{n}} \frac{z^{n}}{n!}  \tag{0.1}\\
\left(p, q \in \mathbb{N}_{0} ; p \leqq q+1 ; p \leqq q \text { and }|z|<\infty ;\right. \\
p=q+1 \text { and }|z|<1 ; p=q+1,|z|=1 \text { and } \Re(\omega)>0)
\end{gather*}
$$

where

$$
\begin{gathered}
\omega:=\sum_{j=1}^{q} \beta_{j}-\sum_{j=1}^{p} \alpha_{j} \\
\left(\alpha_{j} \in \mathbb{C}(j=1,2, \ldots, p) ; \beta_{j} \in \mathbb{C} \backslash \mathbb{Z}_{0}^{-}(j=1,2, \ldots, q)\right)
\end{gathered}
$$

The widely-used Pochhammer symbol $(\lambda)_{v}(\lambda, v \in \mathbb{C})$ is defined by

$$
(\lambda)_{v}:=\frac{\Gamma(\lambda+v)}{\Gamma(\lambda)}=\left\{\begin{array}{cl}
1 & (v=0 ; \lambda \in \mathbb{C} \backslash\{0\})  \tag{0.2}\\
\lambda(\lambda+1) \ldots(\lambda+n-1) & (v=n \in \mathbb{N} ; \lambda \in \mathbb{C})
\end{array}\right.
$$

it is being understood conventionally that $(0)_{0}=1$ and assumed tacitly that the $\Gamma$ quotient exists.

$$
\begin{gather*}
\int_{0}^{\infty} e^{-s t} t^{\alpha-1} \mathrm{~d} t=\frac{\Gamma(\alpha)}{s^{\alpha}}  \tag{0.3}\\
(\Re(s)>0,0<\Re(\alpha)<\infty \quad \text { or } \quad \Re(s)=0,0<\Re(\alpha)<1) .
\end{gather*}
$$

Legendre's duplication formula is given by

$$
\begin{equation*}
\sqrt{(\pi)} \Gamma(2 z)=2^{2 z-1} \Gamma(z) \Gamma\left(z+\frac{1}{2}\right) \quad\left(2 z \in \mathbb{C} \backslash \mathbb{Z}_{0}^{-}\right) \tag{0.4}
\end{equation*}
$$

Special case of equation (0.4):

$$
\begin{equation*}
\frac{1}{\Gamma\left(\frac{n+1}{2}\right)}=\frac{2^{n} \Gamma\left(\frac{n+2}{2}\right)}{\sqrt{\pi} \Gamma(n+1)} \tag{0.5}
\end{equation*}
$$

If $\mathfrak{R}(m)>-1$ and $\Re(n)>-1$ then

$$
\begin{equation*}
\int_{0}^{\frac{\pi}{2}} \sin ^{m} \theta \cos ^{n} \theta d \theta=\frac{\Gamma\left(\frac{m+1}{2}\right) \Gamma\left(\frac{n+1}{2}\right)}{2 \Gamma\left(\frac{m+n+2}{2}\right)} \tag{0.6}
\end{equation*}
$$

Rodrigue's formula for Legendre's polynomial of first kind :

$$
\begin{align*}
P_{n}(x) & =\frac{1}{2^{n} n!} \frac{d^{n}}{d x^{n}}\left(x^{2}-1\right)^{n} .  \tag{0.7}\\
\frac{d^{n}}{d x^{n}} x^{v} & =v(v-1) \ldots \ldots \ldots(v-n+1) x^{v-n} .  \tag{0.8}\\
\int_{-1}^{+1} x^{m} P_{n}(x) d x & =0 \text { if } m=0,1,2,3, \ldots,(n-1) .  \tag{0.9}\\
{\left[\frac{d^{m}}{d x^{m}}\left(x^{2}-1\right)^{n}\right]_{x= \pm 1} } & =0 \text { if } m=0,1,2,3, \ldots,(n-1) . \tag{0.10}
\end{align*}
$$

Decomposition of infinite series:

$$
\begin{equation*}
\sum_{r=0}^{\infty} \phi(r)=\sum_{r=0}^{\infty} \phi(2 r)+\sum_{r=0}^{\infty} \phi(2 r+1) \tag{0.11}
\end{equation*}
$$

provided that involved series are convergent.
Property of definite integral:

$$
\int_{-a}^{+a} f(x) d x=\left\{\begin{array}{cc}
2 \int_{0}^{a} f(x) d x & (f(-x)=f(x))  \tag{0.12}\\
0 & (f(-x)=-f(x))
\end{array}\right.
$$

Pfaff-Kummer transformation formula:

$$
{ }_{2} F_{1}\left[\begin{array}{rr}
a, b ; & z  \tag{0.13}\\
d ; &
\end{array}\right]=(1-z)^{-a}{ }_{2} F_{1}\left[\begin{array}{rc}
a, d-b ; & \frac{-z}{1-z} \\
d ; &
\end{array}\right.
$$

where $|\arg (1-z)|<\pi$ and $d \in \mathbb{C} \backslash \mathbb{Z}_{0}^{-}$.

$$
{ }_{3} F_{2}\left[\begin{array}{r}
\frac{n+3}{2}, \frac{n+4}{2}, 1 ;  \tag{0.14}\\
\frac{2 n+5}{2}, 2 ;
\end{array}\right]=\frac{2(2 n+3)}{(n+1)(n+2) z}\left\{{ }_{2} F_{1}\left[\begin{array}{c}
\frac{n+1}{2}, \frac{n+2}{2} ; \\
\frac{2 n+3}{2} ;
\end{array}\right]-1\right\}
$$

The equation (0.14) can be derive easily by expanding ${ }_{2} F_{1}\left[\begin{array}{r}\frac{n+1}{2}, \frac{n+2}{2} ; \\ \\ \frac{2 n+3}{2} ;\end{array}\right]$.
Analytic continuation formula [1, p.108(2.10.1)]:

$$
\begin{align*}
{ }_{2} F_{1}\left[\begin{array}{rr}
a, b ; & z \\
c ; & z
\end{array}\right] & =\frac{\Gamma(c) \Gamma(c-a-b)}{\Gamma(c-a) \Gamma(c-b)}{ }_{2} F_{1}\left[\begin{array}{rc}
a, b ; & 1-z \\
1+a+b-c ; & 1-c
\end{array}\right] \\
& +\frac{\Gamma(c) \Gamma(a+b-c)}{\Gamma(a) \Gamma(b)}(1-z)^{c-a-b}{ }_{2} F_{1}\left[\begin{array}{rr}
c-a, c-b ; \\
c-a-b+1 ; & 1-z],(0
\end{array}\right. \tag{0.15}
\end{align*}
$$

where $|\arg (1-z)|<\pi,|\arg (z)|<\pi$ and $a+b-c \neq 0, \pm 1, \pm 2, \pm 3, \ldots$
Above formula holds for all values of $a, b, c$ for which the gamma functions of the numerators are finite and for all values of $z$ for which the series involved converge.

Legendre's function of second kind of order $n$ [2, p.182-equation-4]:

$$
2^{n} x^{n+1}\left(\frac{3}{2}\right)_{n} Q_{n}(x)=n!{ }_{2} F_{1}\left[\begin{array}{rr}
\frac{n+1}{2}, \frac{n+2}{2} ; & \frac{1}{x^{2}}  \tag{0.16}\\
\frac{2 n+3}{2} ;
\end{array}\right]
$$

Using Pfaff-Kummer transformation formula(0.13) in equation (0.16), we get

$$
Q_{n}(x)=\frac{n!}{2^{n}\left(\frac{3}{2}\right)_{n}\left(\sqrt{x^{2}-1}\right)^{n+1}} 2 F_{1}\left[\begin{array}{rc}
\frac{n+1}{2}, \frac{n+1}{2} ; & \frac{1}{\frac{2 n+3}{2} ;} \tag{0.17}
\end{array}\right] .
$$

Further using analytic continuation formula (0.15) in equation (0.17) and applying the result (0.5), we get

$$
\begin{align*}
Q_{n}(x) & =\frac{2^{n-1}}{n!\left(\sqrt{x^{2}-1}\right)^{n+1}}\left\{( \Gamma ( \frac { n + 1 } { 2 } ) ) ^ { 2 } { } _ { 2 } F _ { 1 } \left[\begin{array}{rr}
\frac{n+1}{2}, \frac{n+1}{2} ; & \left.\frac{-x^{2}}{1-x^{2}}\right] \\
& \frac{1}{2} ; \\
& -\left(\frac{2 x}{\sqrt{x^{2}-1}}\right)\left(\Gamma\left(\frac{n+2}{2}\right)\right)^{2}{ }_{2} F_{1}\left[\begin{array}{rr}
\frac{n+2}{2}, \frac{n+2}{2} ; & \left.\left.\frac{-x^{2}}{1-x^{2}}\right]\right\}
\end{array} .\right.
\end{array} .\left\{\begin{array}{rl}
\frac{3}{2} ; &
\end{array} .\right.\right.\right.
\end{align*}
$$

When $\mathrm{n}, \mathrm{r}$ are non-negative integers and using the integral (0.6) then we can obtain

$$
\begin{align*}
\int_{-\infty}^{\infty} \frac{d \theta}{\{\cosh (\theta)\}^{(n+r+1)}} & =2^{n+r+1} \int_{-\infty}^{+\infty} \frac{d \theta}{\left\{e^{-\theta}\left(1+e^{2 \theta}\right)\right\}^{(n+r+1)}} \\
& =2^{n+r+1} \int_{0}^{\frac{\pi}{2}} \sin ^{n+r}(t) \cos ^{n+r}(t) d t \\
& =\frac{2^{n+r}\left\{\Gamma\left(\frac{n+r+1}{2}\right)\right\}^{2}}{n!(1+n)_{r}}  \tag{0.19}\\
(n+2 r+1)_{n+1} & =\frac{2^{2 n}\left(\frac{3}{2}\right)_{n}\left(\frac{2 n+3}{2}\right)_{r}(n+1)_{r}}{\left(\frac{n+1}{2}\right)_{r}\left(\frac{n+2}{2}\right)_{r}} \tag{0.20}
\end{align*}
$$

## 1 First integral : Evaluation of the (n+1)-ple integral:

$$
\begin{equation*}
I_{1}=\underbrace{\int_{x}^{\infty} \ldots \int_{x}^{\infty}}_{(n+1)}\left(x^{2}-1\right)^{-n-1} \underbrace{d x \ldots d x}_{(n+1)}=\frac{Q_{n}(x)}{n!2^{n}} \tag{1.1}
\end{equation*}
$$

where $x>1$.
Derivation: Consider the single integral

$$
\begin{align*}
\int_{x}^{\infty}\left(x^{2}-1\right)^{-n-1} d x & =\int_{x}^{\infty}\left(x^{2}\right)^{-n-1}\left[1-\frac{1}{x^{2}}\right]^{-n-1} d x \\
& =\int_{x}^{\infty}\left(\sum_{r=0}^{\infty} \frac{(n+1)_{r}}{r!x^{2 r+2 n+2}}\right) d x=\sum_{r=0}^{\infty} \frac{(n+1)_{r}}{r!} \int_{x}^{\infty} x^{-2 n-2 r-2} d x \\
& =\sum_{r=0}^{\infty} \frac{(n+1)_{r}}{r!(2 n+2 r+1) x^{2 n+2 r+1}} \\
\int_{x}^{\infty}\left(x^{2}-1\right)^{-n-1} d x & =\sum_{r=0}^{\infty} \frac{(n+1)_{r}}{r!(2 n+2 r+1) x^{2 n+2 r+1}} \tag{1.2}
\end{align*}
$$

Similarly we can obtain double integral in the following form

$$
\begin{equation*}
\int_{x}^{\infty} \int_{x}^{\infty}\left(x^{2}-1\right)^{-n-1} d x d x=\sum_{r=0}^{\infty} \frac{(n+1)_{r}}{r!(2 n+2 r+1)(2 n+2 r) x^{2 n+2 r}} \tag{1.3}
\end{equation*}
$$

Therefore

$$
\begin{align*}
I_{1} & =\underbrace{\int_{x}^{\infty} \ldots \int_{x}^{\infty}\left(x^{2}-1\right)^{-n-1} \underbrace{d x \ldots d x}_{(n+1)}}_{(n+1)} \\
& =\sum_{r=0}^{\infty} \frac{(n+1)_{r}}{r!(2 n+2 r+1)(2 n+2 r) \ldots(n+2 r+2)(n+2 r+1) x^{n+2 r+1}} \\
& =\sum_{r=0}^{\infty} \frac{(n+1)_{r}}{r!(n+2 r+1)(n+2 r+2)(n+2 r+3) \ldots(2 n+2 r)(2 n+2 r+1) x^{n+2 r+1}} \\
& =\sum_{r=0}^{\infty} \frac{(n+1)_{r}}{r!(n+2 r+1)_{n+1} x^{n+2 r+1}} \tag{1.4}
\end{align*}
$$

Now applying the formula (0.20) in equation (1.4), we get

$$
\begin{aligned}
I_{1} & =\frac{1}{2^{2 n} x^{n+1}\left(\frac{3}{2}\right)_{n}} \sum_{r=0}^{\infty} \frac{\left(\frac{n+1}{2}\right)_{r}\left(\frac{n+2}{2}\right)_{r}}{r!\left(\frac{2 n+3}{2}\right)_{r} x^{2 r}} \\
& =\frac{1}{2^{2 n} x^{n+1}\left(\frac{3}{2}\right)_{n}}{ }^{2} F_{1}\left[\begin{array}{r}
\frac{n+1}{2}, \frac{n+2}{2} ; \\
n+\frac{3}{2} ;
\end{array}\right]=\frac{Q_{n}(x)}{n!2^{n}} .
\end{aligned}
$$

## 2 Second integral : Generalization of Neumann's Integral

$$
\begin{equation*}
I_{2}=\int_{-1}^{+1} \frac{y^{m} P_{n}(y) d y}{(x-y)}=2 x^{m} Q_{n}(x) \tag{2.1}
\end{equation*}
$$

where $m \leq n,|y| \leq 1, x>1$ and $\mathrm{m}, \mathrm{n}$ are non-negative integers.

Derivation: Case I: If $m=n$ then

$$
\begin{align*}
I_{3} & =\int_{-1}^{+1} \frac{y^{n} P_{n}(y) d y}{(x-y)}=\int_{-1}^{+1} \frac{y^{n}}{x}\left(1-\frac{y}{x}\right)^{-1} P_{n}(y) d y \quad,\left(\left|\frac{y}{x}\right|<1\right) \\
& =\frac{1}{x} \int_{-1}^{+1} y^{n}{ }_{1} F_{0}\left[\begin{array}{c}
1 ; \\
-;
\end{array} \frac{y}{x}\right]^{2} P_{n}(y) d y=\frac{1}{2^{n} n!x} \sum_{r=0}^{\infty} \frac{1}{x^{r}} \int_{-1}^{+1} y^{n+r}\left(\frac{d^{n}}{d y^{n}}\left(y^{2}-1\right)^{n}\right) d y \\
& =\frac{1}{2^{n} n!x} \sum_{r=0}^{\infty} \frac{(-1)(n+r)}{x^{r}} \int_{-1}^{+1} y^{n+r-1}\left(\frac{d^{n-1}}{d y^{n-1}}\left(y^{2}-1\right)^{n}\right) d y \\
\vdots & =\frac{1}{2^{n} n!x} \sum_{r=0}^{\infty} \frac{(r+1)_{n}}{x^{r}} \int_{-1}^{+1} y^{r}\left(1-y^{2}\right)^{n} d y \tag{2.2}
\end{align*}
$$

Applying the series identity (0.11) in equation (2.2), using the definite integral property (0.12) and special integral (0.6) ,we get

$$
\begin{aligned}
I_{3} & =\frac{1}{2^{n} n!x} \sum_{r=0}^{\infty} \frac{(2 r+1)_{n}}{x^{2 r}} \int_{-1}^{+1} y^{2 r}\left(1-y^{2}\right)^{n} d y=\frac{1}{2^{n-1} n!x} \sum_{r=0}^{\infty} \frac{(2 r+1)_{n}}{x^{2 r}} \int_{0}^{\frac{\pi}{2}} \sin ^{2 r} \theta \cos ^{2 n+1} \theta d \theta \\
& =\frac{n!}{2^{n-1}\left(\frac{3}{2}\right)_{n} x} \sum_{r=0}^{\infty} \frac{\left(\frac{n+1}{2}\right)_{r}\left(\frac{n+2}{2}\right)_{r}}{\left(\frac{2 n+3}{2}\right)_{r} r!x^{2 r}}=\frac{n!}{2^{n-1}\left(\frac{3}{2}\right)_{n} x} 2^{2} F_{1}\left[\begin{array}{cc}
\frac{n+1}{2}, \frac{n+2}{2} ; & \frac{1}{\frac{2 n+3}{2} ;}
\end{array}\right]
\end{aligned}
$$

Therefore

$$
\begin{equation*}
I_{3}=2 x^{n} Q_{n}(x) \tag{2.3}
\end{equation*}
$$

Case II: If $m=n-1$ then

$$
\begin{aligned}
I_{4} & =\int_{-1}^{+1} \frac{y^{n-1} P_{n}(y) d y}{(x-y)}=\int_{-1}^{+1} \frac{y^{n-1}}{x}\left(1-\frac{y}{x}\right)^{-1} P_{n}(y) d y \quad,\left(\left|\frac{y}{x}\right|<1\right) \\
& =\frac{1}{x} \int_{-1}^{+1} y^{n-1}{ }_{1} F_{0}\left[\begin{array}{cc}
1 ; & \frac{y}{x} \\
-;
\end{array}\right] P_{n}(y) d y=\frac{1}{2^{n} n!x} \sum_{r=0}^{\infty} \frac{1}{x^{r}} \int_{-1}^{+1} y^{n+r-1}\left(\frac{d^{n}}{d y^{n}}\left(y^{2}-1\right)^{n}\right) d y \\
& =\frac{1}{2^{n} n!x} \sum_{r=0}^{\infty} \frac{(-1)(n+r-1)}{x^{r}} \int_{-1}^{+1} y^{n+r-2}\left(\frac{d^{n-1}}{d^{n-1}}\left(y^{2}-1\right)^{n}\right) d y \\
\vdots & =\frac{1}{2^{n} n!x} \sum_{r=0}^{\infty} \frac{(r)_{n}}{x^{r}} \int_{-1}^{+1} y^{r-1}\left(1-y^{2}\right)^{n} d y=\frac{1}{2^{n} n!x} \sum_{r=0}^{\infty} \frac{(2 r+1)_{n}}{x^{2 r+1}} \int_{-1}^{+1} y^{2 r}\left(1-y^{2}\right)^{n} d y \\
& =\frac{1}{2^{n-1} n!x} \sum_{r=0}^{\infty} \frac{(2 r+1)_{n}}{x^{2 r+1}} \int_{0}^{\frac{\pi}{2}} \sin ^{2 r} \theta \cos ^{2 n+1} \theta d \theta=\frac{n!}{2^{n-1}\left(\frac{3}{2}\right)_{n} x^{2}} \sum_{r=0}^{\infty} \frac{\left(\frac{n+1}{2}\right)_{r}\left(\frac{n+2}{2}\right)_{r}}{\left(\frac{2 n+3}{2}\right)_{r} r!x^{2 r}} \\
& =\frac{n!}{2^{n-1}\left(\frac{3}{2}\right)_{n} x^{2}} 2^{2} F_{1}\left[\frac{n+1}{2}, \frac{n+2}{2} ; \quad \frac{1}{\frac{2 n+3}{2}} ; \quad x^{2}\right]
\end{aligned}
$$

Therefore

$$
\begin{equation*}
I_{4}=2 x^{n-1} Q_{n}(x) \tag{2.4}
\end{equation*}
$$

Case III: When $m=0$, we get Neumann's integral

$$
\begin{equation*}
I_{5}=\int_{-1}^{+1} \frac{P_{n}(y) d y}{(x-y)}=2 Q_{n}(x) \tag{2.5}
\end{equation*}
$$

## 3 Third integral : Further generalization of Neumann's integral

$$
\begin{equation*}
I_{6}=\int_{-1}^{+1} \frac{y^{n+1} P_{n}(y) d y}{(x-y)}=2 x^{n+1} Q_{n}(x)-\frac{2^{n+1}(n!)^{2}}{(2 n+1)!} \tag{3.1}
\end{equation*}
$$

where $x>1$ and $|y| \leq 1$.

## Derivation :

$$
\begin{align*}
& I_{6}=\int_{-1}^{+1} y^{n+1} \frac{1}{x}\left(1-\frac{y}{x}\right)^{-1} P_{n}(y) d y=\frac{1}{x} \int_{-1}^{+1} y^{n+1}\left(\sum_{r=0}^{\infty} \frac{(1)_{r}\left(\frac{y}{x}\right)^{r}}{r!}\right) P_{n}(y) d y \\
&=\frac{1}{x} \sum_{r=0}^{\infty} \frac{1}{x^{r}} \int_{-1}^{+1} y^{n+r+1} P_{n}(y) d y=\frac{1}{2^{n} n!x} \sum_{r=0}^{\infty} \frac{1}{x^{r}} \int_{-1}^{+1} y^{n+r+1}\left(\frac{d^{n}}{d y^{n}}\left(y^{2}-1\right)^{n}\right) d y \\
&=\frac{1}{2^{n} n!x} \sum_{r=0}^{\infty} \frac{(-1)(n+r+1)}{x^{r}} \int_{-1}^{+1} y^{n+r}\left(\frac{d^{n-1}}{d y^{n-1}}\left(y^{2}-1\right)^{n}\right) d y \\
&=\frac{1}{2^{n} n!x} \sum_{r=0}^{\infty} \frac{(-1)^{2}(n+r+1)(n+r)}{x^{r}} \int_{-1}^{+1} y^{n+r-1}\left(\frac{d^{n-2}}{d y^{n-2}}\left(y^{2}-1\right)^{n}\right) d y \\
& \vdots I_{6}  \tag{3.2}\\
&=\frac{1}{2^{n} n!x} \sum_{r=0}^{\infty} \frac{(r+2)_{n}}{x^{r}} \int_{-1}^{+1} y^{r+1}\left(1-y^{2}\right)^{n} d y
\end{align*}
$$

Now applying the series identity (0.11) in equation (3.2), using the definite integral property (0.12) and special integral (0.6), we get

$$
\begin{align*}
I_{6} & =\frac{1}{2^{n} n!x} \sum_{r=0}^{\infty} \frac{(n+2)!(n+3)_{2 r}}{(3)_{2 r} 2^{2 r+1}} \int_{0}^{1} y^{2 r+2}\left(1-y^{2}\right)^{n} d y \\
& =\frac{1}{2^{n} n!x} \sum_{r=0}^{\infty} \frac{(n+2)!(n+3)_{2 r}}{(3)_{2 r} 2^{2 r+1}} \int_{0}^{\frac{\pi}{2}} \sin ^{2 r+2} \theta \cos ^{2 n+1} \theta d \theta \\
& =\frac{(n+2)!}{3(2)^{n} x^{2}\left(\frac{5}{2}\right)_{n}} 3 F_{2}\left[\begin{array}{c}
\frac{n+3}{2}, \frac{n+4}{2}, 1 ; \frac{1}{2} \\
\frac{5+2 n}{2}, 2 ; x^{2}
\end{array}\right] \tag{3.3}
\end{align*}
$$

Using the formula (0.14) in equation (3.3) and applying the definition of $Q_{n}(x)$, we get (3.1).

## 4 Fourth integral : Heine's integral

$$
\begin{equation*}
I_{7}=\int_{0}^{\infty} \frac{d \theta}{\left\{x+\sqrt{\left(x^{2}-1\right)} \cosh (\theta)\right\}^{n+1}}=Q_{n}(x) \tag{4.1}
\end{equation*}
$$

where $|x|>1$.

## Derivation:

Since the integrand of the integral $I_{7}$ is an even function of $\theta$, therefore in the view of definite integral property (0.12), we can write

$$
\begin{align*}
2 I_{7} & =\int_{-\infty}^{+\infty} \frac{d \theta}{\left\{x+\sqrt{\left(x^{2}-1\right)} \cosh (\theta)\right\}^{n+1}} \\
& =\int_{-\infty}^{+\infty} \frac{1}{\left\{\sqrt{\left(x^{2}-1\right)} \cosh (\theta)\right\}^{n+1}}\left[1+\frac{x}{\sqrt{\left(x^{2}-1\right)} \cosh (\theta)}\right]^{-n-1} d \theta \\
& =\frac{1}{\left(\sqrt{x^{2}-1}\right)^{n+1}} \sum_{r=0}^{\infty} \frac{(n+1)_{r}\left(\frac{-x}{\sqrt{x^{2}-1}}\right)^{r}}{r!} \int_{-\infty}^{\infty} \frac{d \theta}{\{\cosh (\theta)\}^{(n+r+1)}} \tag{4.2}
\end{align*}
$$

Applying the integral (0.19) in equation (4.2), we get

$$
\begin{equation*}
2 I_{7}=\frac{2^{n}}{n!\left(\sqrt{x^{2}-1}\right)^{n+1}} \sum_{r=0}^{\infty} \frac{\left\{\Gamma\left(\frac{n+r+1}{2}\right)\right\}^{2}\left(\frac{-2 x}{\sqrt{x^{2}-1}}\right)^{r}}{r!} \tag{4.3}
\end{equation*}
$$

Applying the series identity (0.11) in equation (4.3), after simplification we get

$$
\begin{align*}
2 I_{7} & =\frac{2^{n}}{n!\left(\sqrt{x^{2}-1}\right)^{n+1}}\left\{\left(\Gamma\left(\frac{n+1}{2}\right)\right)^{2} \sum_{r=0}^{\infty} \frac{\left(\frac{n+1}{2}\right)_{r}\left(\frac{n+1}{2}\right)_{r}\left(\frac{-x^{2}}{1-x^{2}}\right)^{r}}{\left(\frac{1}{2}\right)_{r} r!}\right. \\
& \left.-\left(\frac{2 x}{\sqrt{x^{2}-1}}\right)\left(\Gamma\left(\frac{n+2}{2}\right)\right)^{2} \sum_{r=0}^{\infty} \frac{\left(\frac{n+2}{2}\right)_{r}\left(\frac{n+2}{2}\right)_{r}\left(\frac{-x^{2}}{1-x^{2}}\right)^{r}}{\left(\frac{3}{2}\right)_{r} r!}\right\} \\
& =\frac{2^{n}}{n!\left(\sqrt{x^{2}-1}\right)^{n+1}}\left\{\left(\Gamma\left(\frac{n+1}{2}\right)\right)^{2}{ }_{2} F_{1}\left[\begin{array}{cc}
\frac{n+1}{2}, \frac{n+1}{2} ; & \frac{-x^{2}}{1-x^{2}}
\end{array}\right]\right. \\
& -\left(\frac{2 x}{\sqrt{x^{2}-1}}\right)\left(\Gamma\left(\frac{n+2}{2}\right)\right)^{2}{ }_{2} F_{1}\left[\begin{array}{cc}
\frac{n+2}{2}, \frac{n+2}{2} ; & \left.\left.\frac{-x^{2}}{1-x^{2}}\right]\right\}
\end{array}\right. \tag{4.4}
\end{align*}
$$

Now using the formula (0.18) in equation (4.4), we get

$$
\begin{equation*}
2 I_{7}=2 Q_{n}(x) \tag{4.5}
\end{equation*}
$$

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