

A REMARKABLE SURVEY ON GENERALIZED MITTAG-LEFFLER FUNCTION AND APPLICATIONS

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Abstract. The principal aim of the paper is to introduce the various generalizations of Shukla-Prajapati functions and polynomials. For these new functions and polynomials their various properties including usual differentiation and integration, Integral transforms, Generalised hypergeometric series form, Mellin – Barnes integral representation, Recurrence relations, Integral representation, Decomposition, Fractional calculus operators properties, generating relations, bilateral generating relation and finite summation formulae of new class of polynomials also established.

Key Words: Mittag–Leffler function, Integral Transforms, Fractional integral and differential operators.

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1 INTRODUCTION AND PRELIMINARIES

Recently, Shukla and Prajapati (2007), investigated and studied the function $E_{\alpha,\beta}^{\gamma,q}(z)$ which is defined for $\alpha, \beta, \gamma \in \mathbb{C}$; $\text{Re}(\alpha) > 0, \text{Re}(\beta) > 0, \text{Re}(\gamma) > 0$ and $q \in (0,1) \cup \mathbb{N}$ as:

$$E_{\alpha,\beta}^{\gamma,q}(z) = \sum_{n=0}^{\infty} \frac{(\gamma)_{qn}}{\Gamma(\alpha n + \beta)} \frac{z^n}{n!} \quad (1.1)$$

where $(\gamma)_{qn} = \frac{\Gamma(\gamma + qn)}{\Gamma(\gamma)}$ denotes the generalized Pochhammer symbol

Rainville(1960), which in particular reduces to $q^{qn} \prod_{r=1}^q \binom{\gamma + r - 1}{q}_n$ if $q \in \mathbb{N}$.

In continuation of the study, the generalization of (1) can be written as $E_{\alpha,\beta}^{\gamma,\zeta}(z)$ which is defined for $\text{Re}(\alpha) > 0, \text{Re}(\beta) > 0, \text{Re}(\gamma) > 0$ and $\zeta > 0$ as

$$E_{\alpha,\beta}^{\gamma,\zeta}(z) = \sum_{n=0}^{\infty} \frac{(\gamma)_{\zeta n}}{\Gamma(\alpha n + \beta)} \frac{z^n}{n!}. \quad (1.2)$$

This is a generalization of the exponential function $\exp(z)$, the confluent hypergeometric function $\Phi(\gamma, \alpha; z)$ Rainville (1960), the Mittag – Leffler function Mittag-Leffler (1903), the Wiman’s function Wiman (1905) and the function $E_{\alpha,\beta}^{\gamma}(z)$ defined by Prabhakar (1971) as well as equation (1.1). Gorenflo *et al.* (1998), Gorenflo and Mainardi (2000), Kilbas *et al.* (1996, 2004), Saigo and Kilbas (1998), Srivastava and Tomovski (2009), Tomovski *et al.* (2010) and many other researchers also studied the various properties of Mittag-Leffler functions and its generalizations with their applications. The applications of Integral Transforms discussed by Sneddon (1979).

The function $E_{\alpha,\beta}^{\gamma,\zeta}(z)$ is an entire function of order $(\text{Re} \alpha - \zeta + 1)^{-1}$ if $\text{Re} \alpha > \zeta - 1$, and absolutely convergent in $\{|z| < R, R < 1\}$ if $\text{Re} \alpha = \zeta - 1$. The truncated power series of the function $E_{\alpha,\beta}^{\gamma,\zeta}(z)$ can be defined as,

$$E_{\frac{1}{n},\beta}^{\gamma,\zeta,nN}(z) = \sum_{m=0}^N \frac{(\gamma)_{\zeta m} z^{nm}}{\Gamma(m + \beta) m!} + \sum_{m=0}^{N-1} \sum_{j=1}^{n-1} \frac{(\gamma)_{\zeta m} z^{nm+j}}{\Gamma(m + \beta) \Gamma\left(\frac{nm+j}{n} + 1\right)} \quad (1.3)$$

and a special case for the study of $E_{\alpha,\beta}^{\gamma,q}(z)$ for $\alpha = \frac{1}{n}$ as:

$$E_{\frac{1}{n},\beta}^{\gamma,\zeta}(z) = \sum_{m=0}^{\infty} \frac{(\gamma)_{\zeta m} z^{nm}}{\Gamma(m + \beta) m!} + \sum_{m=0}^{\infty} \sum_{j=1}^{n-1} \frac{(\gamma)_{\zeta m} z^{nm+j}}{\Gamma(m + \beta) \Gamma\left(\frac{nm+j}{n} + 1\right)}. \quad (1.4)$$

where $n \geq 2, N \geq 1; \text{Re}(\beta) > 0, \text{Re}(\gamma) > 0$ and $\zeta > 0$.

Authors investigated the operator $E_{\alpha,\beta,w;a+}^{\gamma,\zeta} f$ as,

$$(E_{\alpha,\beta,w;a+}^{\gamma,\zeta} f)(x) = \int_a^x (x-t)^{\beta-1} E_{\alpha,\beta}^{\gamma,\zeta} [w(x-t)^\alpha] f(t) dt \quad (x > a). \quad (1.5)$$

where $w \in \mathbb{C}$; $\text{Re}(\alpha) > 0$, $\text{Re}(\beta) > 0$, $\text{Re}(\gamma) > 0$; $\zeta > 0$.

If $\zeta = 1$, then (1.5) reduces to the result Prabhakar (1971).

Shukla and Prajapati (2008 A) introduced a class of polynomials which are connected by Mittag-Leffler function $E_\alpha(x)$, in continuation of the study of class of polynomials, Authors introduced a general class of polynomial defined as,

$$A_{\zeta n}^{(\alpha,\beta,\gamma,\delta)}(x; a, k, s) = \frac{x^{-\delta-an}}{n!} E_{\alpha,\beta}^{\gamma,\zeta} \{p_k(x)\} \theta^n [x^\delta E_{\alpha,\beta}^{\gamma,\zeta} \{-p_k(x)\}] \quad (1.6)$$

where $\alpha, \beta, \gamma, \delta$ are real or complex numbers; a, k, s are constants and generalized Mittag-Leffler function defined as (1.2).

The proofs of all results established in this paper are parallel to Shukla and Prajapati (2007 A, 2007 B, 2007 C, 2008 A, 2008 B, 2009 A, 2009 B, 2010).

2 BASIC PROPERTIES OF THE FUNCTION $E_{\alpha,\beta}^{\gamma,\zeta}(z)$

As a consequence of the definitions (1.2) the following results hold:

THEOREM (2.1). If $\alpha, \beta, \gamma \in \mathbb{C}$; $\text{Re}(\alpha) > 0$, $\text{Re}(\beta) > 0$, $\text{Re}(\gamma) > 0$ and $\zeta > 0$ then

$$E_{\alpha,\beta+1}^{\gamma,\zeta}(z) = \beta E_{\alpha,\beta+1}^{\gamma,\zeta}(z) + \alpha z \frac{d}{dz} E_{\alpha,\beta+1}^{\gamma,\zeta}(z) \quad (2.1)$$

$$E_{\alpha,\beta-\alpha}^{\gamma,\zeta}(z) - E_{\alpha,\beta-\alpha}^{\gamma-1,\zeta}(z) = \zeta z \sum_{n=0}^{\infty} \frac{(\gamma)_{\zeta n + \zeta - 1} z^n}{\Gamma(\alpha n + \beta) n!} \quad (2.2)$$

in particular,

$$E_{\alpha,\beta-\alpha}^{\gamma}(z) - E_{\alpha,\beta-\alpha}^{\gamma-1}(z) = z E_{\alpha,\beta}^{\gamma}(z). \quad (2.3)$$

THEOREM (2.2). If $\alpha, \beta, \gamma, w \in \mathbb{C}$; $\text{Re}(\alpha) > 0$, $\text{Re}(\beta) > 0$, $\text{Re}(\gamma) > 0$ and $\zeta > 0$ then for $m \in \mathbb{N}$,

$$\left(\frac{d}{dz}\right)^m E_{\alpha, \beta}^{\gamma, \zeta}(z) = (\gamma)_{\zeta m} E_{\alpha, \beta + m\alpha}^{\gamma + \zeta m, \zeta}(z) \quad (2.4)$$

$$\left(\frac{d}{dz}\right)^m \left[z^{\beta-1} E_{\alpha, \beta}^{\gamma, \zeta}(wz^\alpha) \right] = z^{\beta-m-1} E_{\alpha, \beta-m}^{\gamma, \zeta}(z), \quad \text{Re}(\beta-m) > 0 \quad (2.5)$$

in particular,

$$\left(\frac{d}{dz}\right)^m \left[z^{\beta-1} E_{\alpha, \beta}(wz^\alpha) \right] = z^{\beta-m-1} E_{\alpha, \beta-m}(z) \quad (2.6)$$

and

$$\left(\frac{d}{dz}\right)^m \left[z^{\beta-1} \Phi(\gamma, \beta; wz) \right] = \frac{\Gamma(\beta)}{\Gamma(\beta-m)} z^{\beta-m-1} \Phi(\gamma, \beta-m; wz) \quad (2.7)$$

THEOREM (2.3). If $\alpha = \frac{p}{r}$ with $p, r \in \mathbb{N}$ relatively prime; $\beta, \gamma \in \mathbb{C}$ and $\zeta > 0$

then

$$\frac{d^p}{dz^p} E_{\frac{p}{r}, \beta}^{\gamma, \zeta}(z^{\frac{p}{r}}) = \sum_{n=1}^{\infty} \frac{(\gamma)_{\zeta n} \Gamma\left(\frac{np}{r} + 1\right)}{\Gamma\left(\frac{np}{r} + \beta\right) \Gamma\left(\frac{np}{r} - p + 1\right)} \frac{z^{\left(\frac{n}{r} - 1\right)p}}{n!}, \quad (2.8)$$

in particular,

$$E_{\frac{1}{r}}^{\gamma}(z^{\frac{1}{r}}) = e^z \sum_{n=1}^{r-1} \frac{\gamma \left(1 - \frac{n}{r}, z\right)}{\Gamma\left(1 - \frac{n}{r}\right)}, \quad (r = 2, 3, \dots). \quad (2.9)$$

3 GENERALIZED HYPERGEOMETRIC FUNCTION REPRESENTATION OF $E_{\alpha, \beta}^{\gamma, \zeta}(z)$

Using (1.2), taking $\alpha = k \in \mathbb{N}$ and $\zeta \in \mathbb{N}$ then we have

$$E_{\alpha, \beta}^{\gamma, \zeta}(z) = \frac{1}{\Gamma(\beta)} {}_{\zeta} F_k \left[\begin{matrix} \Delta(\zeta; \gamma); & \frac{z}{\zeta^\zeta} \\ \Delta(\zeta; \beta); & \end{matrix} \right]. \quad (3.1)$$

Convergence criteria for generalized hypergeometric function ${}_c F_k$:

- (i) If $\zeta \leq k$, the function ${}_c F_k$ converges for all finite z .
- (ii) If $\zeta = k + 1$, the function ${}_c F_k$ converges for $|z| < 1$ and diverges for $|z| > 1$.
- (iii) If $\zeta > k + 1$, the function ${}_c F_k$ divergent for $z \neq 0$.
- (iv) If $\zeta = k + 1$, the function ${}_c F_k$ is absolutely convergent on the circle $|z| = 1$ if

$$\operatorname{Re} \left(\sum_{j=1}^k \frac{\beta + j - 1}{k} - \sum_{i=1}^{\zeta} \frac{\gamma + i - 1}{\zeta} \right) > 0.$$

where $\Delta(\zeta; \gamma)$ is a ζ -tuples $\frac{\gamma}{\zeta}, \frac{\gamma + 1}{\zeta}, \dots, \frac{\gamma + \zeta - 1}{\zeta}$;
 $\Delta(\zeta; \beta)$ is a ζ -tuples $\frac{\beta}{\zeta}, \frac{\beta + 1}{\zeta}, \dots, \frac{\beta + \zeta - 1}{\zeta}$.

4 MELLIN-BARNES INTEGRAL REPRESENTATION OF $E_{\alpha, \beta}^{\gamma, \zeta}(z)$

THEOREM (4.1). Let $\alpha \in \mathbb{R}_+$; $\gamma, \delta \in \mathbb{C}$ ($\gamma \neq 0$) and $\zeta \in \mathbb{N}$. The function $E_{\alpha, \beta}^{\gamma, \zeta}(z)$ is represented by the Mellin – Barnes integral as:

$$E_{\alpha, \beta}^{\gamma, \zeta}(z) = \frac{1}{2\pi i \Gamma(\gamma)} \int_L \frac{\Gamma(s) \Gamma(\gamma - qs)}{\Gamma(\beta - \alpha s)} (-z)^{-s} ds, \quad (4.1)$$

where $|\arg(z)| < \pi$; the contour of integration beginning at $-i\infty$ and ending at $+i\infty$, and indented to separate the poles of the integrand at $s = -n$ for all $n \in \mathbb{N}_0$ (to the left) from those at $s = \frac{\gamma + n}{q}$ for all $n \in \mathbb{N}_0$ (to the right).

5 INTEGRAL TRANSFORMS OF $E_{\alpha, \beta}^{\gamma, \zeta}(z)$

In this section, some useful integral transforms like Euler transforms, Laplace transforms, Mellin transforms and Whittaker transforms also discussed.

THEOREM (5.1). *Euler (Beta) transforms*

$$\int_0^1 z^{a-1} (1-z)^{b-1} E_{\alpha, \beta}^{\gamma, \zeta} (xz^\sigma) dz = \frac{\Gamma(b)}{\Gamma(\gamma)} {}_2\psi_2 \left[\begin{matrix} (\gamma, \zeta), (a, \sigma) \\ (\beta, \alpha), (a+b, \sigma) \end{matrix} ; x \right], \quad (5.1)$$

where $\operatorname{Re}(a) > 0, \operatorname{Re}(b) > 0, \operatorname{Re}(\alpha) > 0, \operatorname{Re}(\beta) > 0, \operatorname{Re}(\gamma) > 0,$
 $\operatorname{Re}(\sigma) > 0$ and $\zeta > 0$.

THEOREM (5.2). *Laplace transforms.*

$$\int_0^\infty z^{a-1} e^{-sz} E_{\alpha, \beta}^{\gamma, \zeta} (xz^\sigma) dz = \frac{s^{-a}}{\Gamma(\gamma)} {}_2\psi_1 \left[\begin{matrix} (\gamma, \zeta), (a, \sigma) \\ (\beta, \alpha) \end{matrix} ; \frac{x}{s^\sigma} \right], \quad (5.2)$$

Where, $\operatorname{Re}(a) > 0, \operatorname{Re}(\alpha) > 0, \operatorname{Re}(\beta) > 0, \operatorname{Re}(\gamma) > 0, \operatorname{Re}(\sigma) > 0, \zeta > 0$

and $\left| \frac{x}{s^\sigma} \right| < 1$.

THEOREM (5.3). *Mellin transforms.*

$$\int_0^\infty t^{s-1} E_{\alpha, \beta}^{\gamma, \zeta} (-wt) dt = \frac{\Gamma(s) \Gamma(\gamma - \zeta)}{w^s \Gamma(\gamma) \Gamma(\beta - \alpha s)}, \quad (5.3)$$

where $\operatorname{Re}(\alpha) > 0, \operatorname{Re}(\beta) > 0, \operatorname{Re}(\gamma) > 0, \operatorname{Re}(s) > 0$ and $\zeta > 0$.

To obtain Whittaker transform, we use the following integral,

$$\int_0^\infty e^{-t/2} t^{v-1} W_{\lambda, \mu}(t) dt = \frac{\Gamma\left(\frac{1}{2} + \mu + v\right) \Gamma\left(\frac{1}{2} - \mu + v\right)}{\Gamma(1 - \lambda + v)},$$

where $\operatorname{Re}(v \pm \mu) > -\frac{1}{2}$. (5.4)

THEOREM (5.4). *Whittaker Transforms.*

$$\int_0^{\infty} t^{\rho-1} e^{-\frac{1}{2}pt} W_{\lambda,\mu}(pt) E_{\alpha,\beta}^{\gamma,\zeta}(wt^\delta) dt$$

$$= \frac{p^{-\rho}}{\Gamma(\gamma)} {}_3\Psi_2 \left[\begin{matrix} (\gamma, q), \left(\frac{1}{2} \pm \mu + \rho, \delta\right); \\ (\beta, \alpha), (1 - \lambda + \rho, \delta); \end{matrix} ; \frac{w}{p^\delta} \right], \quad (5.5)$$

where, $\operatorname{Re}(\alpha) > 0, \operatorname{Re}(\beta) > 0, \operatorname{Re}(\gamma) > 0, \operatorname{Re}(\rho) > 0, \operatorname{Re}(\delta) > 0$ and $\zeta > 0$.

6 RECURRENCE RELATIONS

THEOREM (6.1). For any $\operatorname{Re}(\alpha + p) > 0, \operatorname{Re}(\beta + s) > 0$ and $\operatorname{Re}(\gamma) > 0, \zeta > 0$ we get

$$E_{\alpha+p,\beta+s+1}^{\gamma,\zeta}(z) - E_{\alpha+p,\beta+s+2}^{\gamma,\zeta}(z)$$

$$= (\beta + s)(\beta + s + 2) E_{\alpha+p,\beta+s+3}^{\gamma,\zeta}(z) + (\alpha + p)^2 z^2 \ddot{E}_{\alpha+p,\beta+s+3}^{\gamma,\zeta}(z) +$$

$$(\alpha + p) \{ \alpha + p + 2(\beta + s + 1) \} z \dot{E}_{\alpha+p,\beta+s+3}^{\gamma,\zeta}(z) \quad (6.1)$$

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

THEOREM (6.2). For k and $m \in \mathbb{N}$

$$E_{k,m+1}^{\gamma,\zeta}(z) = k^2 z^2 \ddot{E}_{k,m+3}^{\gamma,\zeta}(z) + kz[k + 2(m + 1)] \dot{E}_{k,m+3}^{\gamma,\zeta}(z)$$

$$+ m(m + 2) E_{k,m+3}^{\gamma,\zeta}(z) + E_{k,m+2}^{\gamma,\zeta}(z). \quad (6.2)$$

7 INTEGRAL REPRESENTATIONS

THEOREM (7.1). For any $\operatorname{Re}(\alpha + p) > 0, \operatorname{Re}(\beta + s) > 0$ and $\operatorname{Re}(\gamma) > 0, \zeta > 0$ and setting $\alpha + p = k, \beta + s = m$, where k and $m \in \mathbb{N}$ then

$$\int_0^1 t^m E_{k,m}^{\gamma,\zeta}(t^k) dt = E_{k,m+1}^{\gamma,\zeta}(1) - E_{k,m+2}^{\gamma,\zeta}(1) \quad (7.1)$$

THEOREM (7.2). If $\operatorname{Re}(\alpha) > 0, \operatorname{Re}(\beta) > 0, \operatorname{Re}(\gamma) > 0, \operatorname{Re}(\nu) > 0$ and $\zeta > 0$ then

$$\frac{1}{\Gamma(\nu)} \int_0^z t^{\beta-1} (z-t)^{\nu-1} E_{\alpha,\beta}^{\gamma,\zeta}(\lambda t^\alpha) dt = z^{\beta+\nu-1} E_{\alpha,\beta+\nu}^{\gamma,\zeta}(\lambda z^\alpha). \quad (7.2)$$

Special cases of Theorem (7.2): For $\text{Re}(\nu) > 0$, from (7.2), the particular cases listed as below:

$$\frac{1}{\Gamma(\nu)} \int_0^z (z-t)^{\nu-1} e^t dt = z^\nu E_{1,\nu+1}^{1,1}(z), \quad (7.3)$$

$$\frac{1}{\Gamma(\nu)} \int_0^z (z-t)^{\nu-1} \cosh(\sqrt{t}) dt = z^\nu E_{2,\nu+1}^{1,1}(z^2), \quad (7.4)$$

$$\frac{1}{\Gamma(\nu)} \int_0^z (z-t)^{\nu-1} \frac{\sinh(\sqrt{t})}{\sqrt{t}} dt = z^\nu E_{2,\nu+2}^{1,1}(z^2), \quad (7.5)$$

$$\frac{1}{\Gamma(\nu)} \int_0^z (z-t)^{\nu-1} \exp(z^2) \text{erfc}(-z) dt = z^\nu E_{\frac{1}{2},\nu+1}^{1,1}(z). \quad (7.6)$$

THEOREM (7.3). *If $\text{Re}(\alpha) > 0, \text{Re}(\beta) > 0, \text{Re}(\gamma) > 0$ and $\zeta > 0$ then*

$$\frac{1}{\Gamma(\alpha)} \int_0^z t^{\beta-1} (z-t)^{\alpha-1} E_{2\alpha,\beta}^{\gamma,\zeta}(t^{2\alpha}) dt = z^{\beta-1} [E_{\alpha,\beta}^{\gamma,\zeta}(z^\alpha) - E_{2\alpha,\beta}^{\gamma,\zeta}(z^{2\alpha})]. \quad (7.7)$$

THEOREM (7.4). *If $\text{Re}(\alpha) > 0, \text{Re}(\beta) > 0, \text{Re}(\gamma) > 0$ and $\zeta > 0$ then*

$$\int_0^\infty e^{-\frac{x^2}{4t}} E_{\alpha,\beta}^{\gamma,\zeta}(x^\alpha) x^{\beta-1} dx = \sqrt{\pi} t^{\frac{\beta}{2}} E_{\frac{\alpha}{2},\frac{\beta+1}{2}}^{\gamma,\zeta}\left(t^{\frac{\alpha}{2}}\right). \quad (7.8)$$

THEOREM (7.5). *If $\text{Re}(\alpha) > 0, \text{Re}(\beta) > 0, \text{Re}(\gamma) > 0$ and $\zeta > 0$ then*

$$\frac{d}{dx} [x^{\gamma-1} E_{\alpha,\beta}^{\gamma,\zeta}(ax^\alpha)] = x^{\gamma-2} [E_{\alpha,\beta-1}^{\gamma,\zeta}(ax^\alpha) + (\gamma - \beta) E_{\alpha,\beta}^{\gamma,\zeta}(ax^\alpha)]. \quad (7.9)$$

THEOREM (7.6). *If $\text{Re}(\alpha) > 0, \text{Re}(\beta) > 0, \text{Re}(\gamma) > 0$ and $\zeta > 0$ then*

$$L^{-1} \left\{ s^{-\beta} \left(1 - \frac{z}{s^\alpha} \right)^{-\gamma, \zeta} \right\} = t^{\beta-1} E_{\alpha, \beta}^{\gamma, \zeta}(zt^\alpha). \quad (7.10)$$

THEOREM (7.7). If $\text{Re}(\alpha) > 0, \text{Re}(\beta) > 0, \text{Re}(\gamma) > 0, \beta > \alpha > 0$ and $\zeta > 0$ then

$$E_{\alpha, \beta}^{\gamma, \zeta}(z) = k z^{\alpha-\beta} \int_0^\infty \exp\left(-\frac{t^k}{z^k}\right) t^{\beta-\alpha-1} \sum_{n=0}^\infty \frac{(\gamma)_{\zeta n} t^n}{\Gamma(\alpha n + \beta) n! \Gamma\left(\frac{\beta-\alpha+n}{k}\right)} dt. \quad (7.11)$$

$$E_{\alpha, \beta}^{\gamma, q}(z) = \frac{1}{\alpha \Gamma(\beta - \alpha)} \int_0^1 \left(1 - t^{\frac{1}{\alpha}}\right)^{\beta-\alpha-1} E_{\alpha, \alpha}^{\gamma, q}(tz) dt. \quad (7.12)$$

$$E_{\alpha, \beta}^{\gamma, q}(z) = \frac{1}{\Gamma(\alpha)} \int_0^1 t^{\alpha-1} (1-t)^{\beta-\alpha-1} E_{\alpha, \beta-\alpha}^{\gamma, q}(z(1-t)^\alpha) dt. \quad (7.13)$$

THEOREM (7.8). If $\text{Re}(\alpha) > 0, \text{Re}(\beta) > 0, \text{Re}(\gamma) > 0, \text{Re}(\delta) > 0, \text{Re}(\mu) > 0, \text{Re}(\nu) > 0, \lambda \in \mathbb{C}$ and $\zeta > 0$ then

$$\frac{1}{\Gamma(\delta)} \int_0^1 u^{\beta-1} (1-u)^{\delta-1} E_{\alpha, \beta}^{\gamma, \zeta}(zu^\alpha) du = E_{\alpha, \beta+\delta}^{\gamma, \zeta}(z). \quad (7.14)$$

$$\frac{1}{\Gamma(\delta)} \int_t^x (x-s)^{\delta-1} (s-t)^{\beta-1} E_{\alpha, \beta}^{\gamma, \zeta}[\lambda(s-t)^\alpha] ds = (x-t)^{\delta+\beta-1} E_{\alpha, \beta+\delta}^{\gamma, \zeta}[\lambda(x-t)^\alpha]. \quad (7.15)$$

If $\zeta = 1$ then

$$\int_0^x t^{\nu-1} (x-t)^{\mu-1} E_{\alpha, \mu}^{\gamma, 1}[w(x-t)^\alpha] E_{\alpha, \nu}^{\delta, 1}(wt^\alpha) dt = x^{\mu+\nu-1} E_{\alpha, \mu+\nu}^{\gamma+\delta, 1}(wx^\alpha). \quad (7.16)$$

$$\int_0^z t^{\beta-1} E_{\alpha, \beta}^{\gamma, \zeta}(wt^\alpha) dt = z^\beta E_{\alpha, \beta+1}^{\gamma, \zeta}(wz^\alpha). \quad (7.17)$$

in particular,

$$\int_0^z t^{\beta-1} E_{\alpha,\beta}(wt^\alpha) dt = z^\beta E_{\alpha,\beta+1}(wz^\alpha) \quad (7.18)$$

and
$$\int_0^z t^{\beta-1} \Phi(\gamma, \beta; wt) dt = \frac{z^\beta}{\beta} \Phi(\gamma, \beta + 1; wz). \quad (7.19)$$

8 DECOMPOSITION OF MITTAG-LEFFLER FUNCTION

THEOREM (8.1). Integral Representations of the function $E_{\frac{1}{n},\beta}^{\gamma,\zeta}(z)$

$$E_{\frac{1}{n},\beta}^{\gamma,\zeta}(z) = E_{1,\beta}^{\gamma,\zeta}(z^n) + n \sum_{k=1}^{n-1} \frac{1}{\Gamma(1-\frac{k}{n})} \int_0^z E_{1,\beta}^{\gamma,\zeta}(z^n - u^n) u^{n-k-1} du, \quad (8.1)$$

where $n \geq 2$; $\text{Re}(\beta) > 0$, $\text{Re}(\gamma) > 0$ and $\zeta > 0$.

THEOREM (8.2). If $n \geq 2$, $\text{Re}(\beta) > 0$, $\text{Re}(\gamma) > 0$ and $\zeta > 0$ then

$$\begin{aligned} & \frac{d}{dz} \left[z^{\beta-1} E_{\frac{1}{n},\beta}^{\gamma,\zeta} \left(z^{\frac{1}{n}} \right) \right] \\ &= z^{\beta-1} \left[\sum_{k=1}^{n-1} \frac{(\gamma)_{\zeta(n-k)} z^{-\frac{k}{n}}}{\Gamma(-\frac{k}{n} + \beta) (n-k)!} + \sum_{k=1}^{n-1} \frac{(\gamma)_{\zeta(m+n)} z^{\frac{m}{n}}}{\Gamma(\frac{m}{n} + \beta) (m+n)!} \right] \quad (8.2) \end{aligned}$$

$$\text{THEOREM (8.3).} \quad \left| E_{\frac{1}{n},\beta}^{\gamma,\zeta}(z) \right| \leq \sum_{k=0}^{n-1} \frac{|z|^k}{\Gamma(1+\frac{k}{n})} E_{1,\beta}^{\gamma,\zeta}(|\text{Re } z^n|), \quad (8.3)$$

where $n \geq 2$; $\text{Re}(\beta) > 0$, $\text{Re}(\gamma) > 0$ and $\zeta > 0$.

Remark of Theorem 8.3: It is easy to verify that,

$$\left| E_{\frac{1}{n},\beta}^{\gamma,\zeta,nN}(z) \right| \leq E_{\frac{1}{n},\beta}^{\gamma,\zeta,nN}(|z|) \leq E_{\frac{1}{n},\beta}^{\gamma,\zeta}(|z|) \leq \sum_{k=0}^{n-1} \frac{|z|^k}{\Gamma(1+\frac{k}{n})} E_{1,\beta}^{\gamma,\zeta}(|z|^n). \quad (8.4)$$

THEOREM (8.4). *If $n \geq 2$; $\text{Re}(\beta) > 0$, $\text{Re}(\gamma) > 0$ and $\zeta > 0$ then*

$$\left| E_{\frac{1}{n}, \beta}^{\gamma, \zeta}(z) - E_{\frac{1}{n}, \beta}^{\gamma, \zeta, nN}(z) \right| \leq T \quad (8.5)$$

where

$$T = \left[\frac{(\gamma)_{\zeta(N+1)} |z^n|^{N+1}}{\Gamma(\beta + N + 1) (N + 1)!} + \frac{(\gamma)_{\zeta N}}{\Gamma(\beta + N)} \sum_{k=1}^{n-1} \frac{|z|^{k+nN}}{\Gamma\left(\frac{k+nN}{n} + 1\right)} \right] E_{1, \beta}^{\gamma, \zeta}(|\text{Re } z^n|). \quad (8.6)$$

9 FRACTIONAL INTEGRAL AND DIFFERENTIAL OPERATORS ASSOCIATED WITH THE FUNCTION $E_{\alpha, \beta}^{\gamma, \zeta}(z)$

The following well-known facts are prepared for studying properties of the Riemann-Liouville fractional integrals and differential operators associated with the function $E_{\alpha, \beta}^{\gamma, \zeta}(z)$ and also the properties of operator $E_{\alpha, \beta, w; a+}^{\gamma, \zeta} f$.

- $L(a, b)$ Space of Lebesgue measurable real or complex valued functions Kilbas et al.(2004):
 $L(a, b)$ Consists of Lebesgue measurable real or complex valued functions $f(x)$ on $[a, b]$

$$\text{i.e. } L(a, b) = \left\{ f : \|f\|_1 \equiv \int_a^b |f(t)| dt < \infty \right\}. \quad (9.1)$$

Kilbas et al. (2004) studied the several properties of fractional integral and differential integral operators.

- *Confluent hypergeometric functions* Rainville (1960):
 This is also known as the Pochhammer – Barnes confluent hypergeometric function defined as,

$$\Phi(a, b; z) = {}_1F_1(a; b; z) = \sum_{n=0}^{\infty} \frac{(a)_n z^n}{(b)_n n!}, \quad (9.2)$$

where $b \neq 0$ or a negative integer is convergent for all finite z .

- *Gauss multiplication theorem* Rainville (1960):
 If m is a positive integer and $z \in \mathbb{C}$ then,

$$\prod_{k=1}^m \Gamma\left(z + \frac{k-1}{m}\right) = (2\pi)^{\frac{m-1}{2}} m^{\frac{1}{2}-mz} \Gamma(mz) . \quad (9.3)$$

• *Riemann-Liouville fractional integrals of order μ* Khan and Abukhamash GS (2003)

Let $f(x) \in L(a, b)$, $\mu \in \mathbb{C}$ ($\text{Re}(\mu) > 0$) then

$${}_a I_x^\mu f(x) = I_{a+}^\mu f(x) = \frac{1}{\Gamma(\mu)} \int_a^x \frac{f(t)}{(x-t)^{1-\mu}} dt \quad (x > a) \quad (9.4)$$

is called R-L left-sided fractional integral of order μ .

Let $f(x) \in L(a, b)$, $\mu \in \mathbb{C}$ ($\text{Re}(\mu) > 0$) then

$${}_x I_b^\mu f(x) = I_{b-}^\mu f(x) = \frac{1}{\Gamma(\mu)} \int_x^b \frac{f(t)}{(t-x)^{1-\mu}} dt \quad (x < b) \quad (9.5)$$

is called R-L right-sided fractional integral of order μ .

THEOREM (9.1). Let $a \in R_+ = [0, \infty)$ and let $w \in \mathbb{C}$; $\text{Re}(\alpha), \text{Re}(\beta), \text{Re}(\gamma), \text{Re}(\mu) > 0, \zeta > 0$ for $x > a$, then

$$\left(I_{a+}^\mu [(t-a)^{\beta-1} E_{\alpha,\beta}^{\gamma,\zeta} \{w(t-a)^\alpha\}] (x) = (x-a)^{\mu+\beta-1} E_{\alpha,\beta+\mu}^{\gamma,\zeta} [w(x-a)^\alpha] \right) \quad (9.6)$$

and

$$\left(D_{a+}^\mu [(t-a)^{\beta-1} E_{\alpha,\beta}^{\gamma,\zeta} \{w(t-a)^\alpha\}] (x) = (x-a)^{\beta-\mu-1} E_{\alpha,\beta-\mu}^{\gamma,\zeta} [w(x-a)^\alpha] \right). \quad (9.7)$$

THEOREM (9.2). Let $\mu, \alpha, \lambda \in \mathbb{C}$ and $\zeta > 0$ then

$${}_0 I_x^\mu [\lambda E_{\alpha,1}^{1,\zeta} (\lambda x^\alpha)] = \lambda x^\mu E_{\alpha,\mu+1}^{1,\zeta} (\lambda x^\alpha) \quad (9.8)$$

in particular,

$${}_0 I_x^\mu (e^{-\lambda x}) = x^\mu E_{1,\mu+1}(\lambda x). \quad (9.9)$$

THEOREM (9.3). Let $a \in R_+ = [0, \infty)$ and let $w \in \mathbb{C}$; $\text{Re}(\alpha), \text{Re}(\beta), \text{Re}(\gamma), \text{Re}(\mu) > 0, \zeta > 0$ for $x > a$, then

$$\left(E_{\alpha,\beta,w;a+}^{\gamma,q}(t-a)^{\mu-1}\right)(x) = (x-a)^{\beta+\mu-1} \Gamma(\mu) E_{\alpha,\beta+\mu}^{\gamma,q}(w(x-a)^\alpha). \quad (9.10)$$

THEOREM (9.4). Let $a \in R_+ = [0, \infty)$ and let $w \in \mathbb{C}$; $\text{Re}(\alpha), \text{Re}(\beta), \text{Re}(\gamma), \text{Re}(\mu) > 0, \zeta > 0$ for $b > a$ then the operator $E_{\alpha,\beta,w;a+}^{\gamma,q}$ is bounded on $L(a, b)$ and

$$\left\|E_{\alpha,\beta,w;a+}^{\gamma,q} f\right\|_1 \leq B \|f\|_1 \quad (9.11)$$

Where

$$B = (b-a)^{\text{Re}(\beta)} \sum_{k=0}^{\infty} \frac{|\gamma|_{qk}}{|\Gamma(\alpha k + \beta)| [\text{Re}(\alpha)k + \text{Re}(\beta)]} \frac{|w(b-a)^{\text{Re}(\alpha)}|^k}{k!} \quad (9.12)$$

the relation

$$I_{a+}^\mu E_{\alpha,\beta,w;a+}^{\gamma,q} f = E_{\alpha,\beta+\mu,w;a+}^{\gamma,q} f \quad (9.13)$$

hold for any summable function $f \in L(a, b)$.

We can express the function $E_{m,\beta}^{\gamma,\zeta}(z)$, $m \in \mathbb{N}$ as:

$$E_{m,\beta}^{\gamma,\zeta}(z) = \frac{(2\pi)^{\frac{m-1}{2}}}{m^{\beta-\frac{1}{2}}} \prod_{k=0}^{m-1} \frac{1}{\Gamma\left(\frac{\beta+k}{m}\right)} \sum_{n=0}^{\infty} \frac{(\gamma)_{\zeta n}}{\left(\frac{\beta+k}{m}\right)_n} \frac{z^n}{n! m^{nm}}. \quad (9.14)$$

On substituting $\zeta = 1$ in (9.14) and then the result Kilbas *et al.* (2004) becomes a special case of (9.14) as:

$$E_{m,\beta}^{\gamma,1}(z) = E_{m,\beta}^\gamma(z) = \frac{(2\pi)^{\frac{m-1}{2}}}{m^{\beta-\frac{1}{2}}} \prod_{k=0}^{m-1} \frac{1}{\Gamma\left(\frac{\beta+k}{m}\right)} \Phi\left(\gamma, \frac{\beta+k}{m}; \frac{z}{m^m}\right) \quad (9.15)$$

10 FRACTIONAL OPERATORS AND FUNCTION $E_{\alpha,\beta}^{\gamma,\zeta}(z)$

Consider the function $f(t) = \sum_{n=0}^{\infty} \frac{(\gamma)_{\zeta n} (ct)^n}{(n!)^2}$, where $\text{Re}(\gamma) > 0, \zeta > 0$

and c is an arbitrary constant then the fractional integral operator of order ν can be written as,

$$I^\nu f(t) = t^\nu E_{1,\nu+1}^{\gamma,\zeta}(ct). \quad (10.1)$$

We denote the function (10.1) as $E_t(c, \nu, \gamma, \zeta)$, i.e.

$$E_t(c, \nu, \gamma, \zeta) = t^\nu E_{1,\nu+1}^{\gamma,\zeta}(ct). \quad (10.2)$$

The fractional differential operator of order μ can be written as

$$D^\mu f(t) = D^n \left[I^{k-\mu} \sum_{n=0}^{\infty} \frac{(\gamma)_{\zeta n} (ct)^n}{(n!)^2} \right] = t^{-\mu} E_{1,1-\mu}^{\gamma,\zeta}(ct). \quad (10.3)$$

We denote the function (10.3) as $E_t(c, -\mu, \gamma, \zeta)$, i.e.

$$E_t(c, -\mu, \gamma, \zeta) = t^{-\mu} E_{1,1-\mu}^{\gamma,\zeta}(ct) \quad (10.4)$$

THEOREM (10.1). If $\text{Re}(\gamma) > 0$, $\zeta > 0$, c is an arbitrary constant and fractional integral operator of order ν then

$$I^\lambda E_t(c, \nu, \gamma, \zeta) = E_t(c, \lambda + \nu, \gamma, \zeta). \quad (10.5)$$

$$D^\lambda E_t(c, \nu, \gamma, \zeta) = E_t(c, \nu - \lambda, \gamma, \zeta). \quad (10.6)$$

The Laplace transforms of $E_t(c, \nu, \gamma, \zeta)$ is given as

$$L\{E_t(c, \nu, \gamma, \zeta)\} = \frac{1}{s^{\nu+1}} \left(1 - \frac{c}{s}\right)^{-\gamma,\zeta}, \quad (10.7)$$

In the light of Theorem (10.1), we can prove following Theorem (10.2).

THEOREM (10.2). If $\text{Re}(\gamma) > 0$, $\zeta > 0$, c is an arbitrary constant and fractional integral operator of order μ then

$$I^\lambda E_t(c, -\mu, \gamma, \zeta) = E_t(c, \lambda - \mu, \gamma, \zeta). \quad (10.8)$$

$$D^\lambda E_t(c, -\mu, \gamma, \zeta) = E_t(c, -\lambda - \mu, \gamma, \zeta). \quad (10.9)$$

$$L\{E_t(c, -\mu, \gamma, \zeta)\} = \frac{1}{s^{1-\mu}} \left(1 - \frac{c}{s}\right)^{-\gamma,\zeta}. \quad (10.10)$$

11 GENERATING RELATIONS AND FINITE SUMMATION FORMULAE OF (6)

A considerably large number of special functions (including all of the classical orthogonal polynomials) are known to possess generating relations.

We used operational technique by employing θ Mittal (1977), Patil and Thakare (1975) as a differential operator, where $\theta \equiv x^a (s + xD)$ and $\theta_1 \equiv x^a (1 + xD)$, $D \equiv \frac{d}{dx}$, for obtaining following generating relations and finite summation formulae of (1.6).

$$\sum_{n=0}^{\infty} A_{\zeta n}^{(\alpha, \beta, \gamma, \delta)}(x; a, k, s) t^n = (1-at)^{-\left(\frac{\delta+s}{a}\right)} E_{\alpha, \beta}^{\gamma, \zeta} \{p_k(x)\} E_{\alpha, \beta}^{\gamma, \zeta} [-p_k \{x(1-at)^{-\frac{1}{a}}\}]. \quad (11.1)$$

$$\begin{aligned} \sum_{n=0}^{\infty} \left(\frac{u}{a}\right)^n \sum_{m=0}^{\infty} A_n^{(1,1,1, \delta+km)}(x; a, k, s) \frac{t^m}{m!} \\ = e^t \sum_{n=0}^{\infty} A_n^{(1,1,1, \delta)} \left(\left[x^k - \frac{t}{\rho_k} \right]^{\frac{1}{k}}; a, k, s \right) \left(\frac{u}{a}\right)^n \end{aligned} \quad (11.2)$$

$$\sum_{n=0}^{\infty} A_{\zeta n}^{(\alpha, \beta, \gamma, \delta-an)}(x; a, k, s) t^n = (1+at)^{\frac{\delta+s}{a}-1} E_{\alpha, \beta}^{\gamma, \zeta} \{p_k(x)\} E_{\alpha, \beta}^{\gamma, \zeta} [-p_k \{x(1+at)^{\frac{1}{a}}\}]. \quad (11.3)$$

$$\begin{aligned} \sum_{m=0}^{\infty} \binom{n+m}{m} A_{\zeta(m+n)}^{(\alpha, \beta, \gamma, \delta)}(x; a, k, s) t^m = \\ (1-at)^{-n-\left(\frac{\delta+s}{a}\right)} \frac{E_{\alpha, \beta}^{\gamma, \zeta} \{p_k(x)\}}{E_{\alpha, \beta}^{\gamma, \zeta} [p_k \{x(1-at)^{-\frac{1}{a}}\}]} A_{\zeta n}^{(\alpha, \beta, \gamma, \delta)} \{x(1-at)^{-\frac{1}{a}}; a, k, s\}. \end{aligned} \quad (11.4)$$

$$\sum_{n=0}^{\infty} \binom{n+m}{m} A_{\zeta(m+n)}^{(\alpha, \beta, \gamma, \delta-an)}(x; a, k, s) t^n =$$

$$(1+at)^{-1+\left(\frac{\delta+s}{a}\right)} \frac{E_{\alpha, \beta}^{\gamma, \zeta} \{p_k(x)\}}{E_{\alpha, \beta}^{\gamma, \zeta} [p_k \{x(1+at)^{\frac{1}{a}}\}]} A_{\zeta m}^{(\alpha, \beta, \gamma, \delta)} \{x(1+at)^{\frac{1}{a}}; a, k, s\}.$$

(11.5)

Using (11.1) to (11.5), we obtained following generating relations

$$\sum_{m=0}^{\infty} m^n A_{\zeta(m+n)}^{(\alpha, \beta, \gamma, \delta)}(x; a, k, s) z^m =$$

$$(1-az)^{-\frac{\delta+s}{a}} \frac{E_{\alpha, \beta}^{\gamma, \zeta} \{p_k(x)\}}{E_{\alpha, \beta}^{\gamma, \zeta} [p_k \{x(1-at)^{\frac{1}{a}}\}]} \times$$

$$\sum_{m=0}^n m! S(n, m) A_{\zeta m}^{(\alpha, \beta, \gamma, \delta)} [x(1-az)^{\frac{1}{a}}; a, k, s] \left(\frac{z}{1-az}\right)^m. \quad (11.6)$$

$$(n \in N_0; |z| < |a|^{-1}; a \neq 0)$$

$$\sum_{m=0}^{\infty} m^n A_{\zeta(m+n)}^{(\alpha, \beta, \gamma, \delta-an)}(x; a, k, s) z^m =$$

$$(1-az)^{-1+\frac{\delta+s}{a}} \frac{E_{\alpha, \beta}^{\gamma, \zeta} \{p_k(x)\}}{E_{\alpha, \beta}^{\gamma, \zeta} [p_k \{x(1-at)^{\frac{1}{a}}\}]} \times$$

$$\sum_{m=0}^n m! S(n, m) A_{\zeta m}^{(\alpha, \beta, \gamma, \delta-an)} [x(1+az)^{\frac{1}{a}}; a, k, s] \left(\frac{z}{1+az}\right)^m. \quad (11.7)$$

$$(n \in N_0; |z| < |a|^{-1}; a \neq 0)$$

Two finite summation formulae for (1.6) also obtained as

$$A_{\zeta n}^{(\alpha, \beta, \gamma, \delta)}(x; a, k, s) = \sum_{n=0}^{\infty} \frac{1}{m!} a^m \left(\frac{\delta}{a}\right)_m A_{\zeta(n-m)}^{(\alpha, \beta, \gamma, 0)}(x; a, k, s). \quad (11.8)$$

$$A_{\zeta n}^{(\alpha, \beta, \gamma, \delta)}(x; a, k, s) = \sum_{n=0}^{\infty} \frac{1}{m!} a^m \left(\frac{\delta - \sigma}{a}\right)_m A_{\zeta(n-m)}^{(\alpha, \beta, \gamma, \sigma)}(x; a, k, s). \quad (11.9)$$

we get following bilateral generating relation for $A_{qn}^{(\alpha, \beta, \gamma, \delta)}(x; a, k, s)$,

$$\sum_{m=0}^{\infty} A_{\zeta(v+m)}^{(\alpha, \beta, \gamma, \delta)}(x; a, k, s) R_{m,v}^b(y) t^m = \frac{(1-at)^{-n-\left(\frac{\delta+s}{a}\right)} E_{\alpha, \beta}^{\gamma, \zeta}\{p_k(x)\}}{E_{\alpha, \beta}^{\gamma, \zeta}\left[p_k\left\{x(1-at)^{-\frac{1}{a}}\right\}\right]} \Phi_{b,v}[x(1-at)^{-\frac{1}{a}}, yt^b], \quad (11.10)$$

Where $\Phi_{b,v}[x, t] = \sum_{m=0}^{\infty} \delta_{v,m} A_{\zeta(v+bm)}^{(\alpha, \beta, \gamma, \delta)}(x; a, k, s) t^m$, $\delta_{v,m} \neq 0$ and $R_{m,v}^b(y)$ is

a polynomial of degree $\left[\frac{m}{b}\right]$ in y , which is defined as

$$R_{m,v}^b(y) = \sum_{k=0}^{\left[\frac{m}{b}\right]} \binom{v+m}{v+bk} \delta_{v,k} y^k;$$

b is a positive integer, v is an arbitrary complex number.

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