

CERTAIN DOUBLE INTEGRAL RELATIONS INVOLVING THE PRODUCT OF SOME TRANSCEDENTAL FUNCTIONS

BY

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Abstract

The object of the present paper is to obtain few double integral relations involving the product of Fox's H-function, the multivariable H-function and the generalized polynomials. These integral relations are then applied to evaluate certain double integrals in terms of the multivariable H-function using Mellin Integral Transforms. Some interesting cases have also been discussed by proper choice of parameters.

Key words and phrases: Fox's H-Function, The multivariable H-Function, generalized polynomials, Mellin Integral Transform, G-function of several Complex variable, Lauricella's Function, Kampe de Feriet Function.

(2000 Mathematics Subject Classification: 33 C 60, 26 A 33)

1. Introduction

The general multivariable polynomials defined by Srivastava [10,p. 185,eq.(7)] represented in the following manner

$$S_{N_1, \dots, N_R}^{M_1, \dots, M_R} [x_1, \dots, x_R] = \sum_{t_1=0}^{[N_1/M_1]} \sum_{t_R=0}^{[N_R/M_R]} \frac{(-N_1)_{M_1 t_1}}{t_1!} \cdots \frac{(-N_R)_{M_R t_R}}{t_R!} \\ . A [N_1, t_1; \dots; N_R, t_R] x_1^{t_1} \cdots x_R^{t_R}, \quad (1.1)$$

where $N_i = 0, 1, 2, \dots$; $M_i \neq 0 \quad \forall i \in \{1, \dots, R\}$,

M_i is an arbitrary positive integer. The coefficients $A[N_1, t_1; \dots; N_R, t_R]$ being arbitrary coefficients, real or complex.

The series representation of Fox's H- function is given by Braaksma

([1] and [8]) is defined as follows:

$$H_{P,Q}^{M,N} \left[z \middle| \begin{matrix} (e_P, E_P) \\ (f_Q, F_Q) \end{matrix} \right] = \sum_{G=0}^{\infty} \sum_{g=1}^M \frac{(-1)^G \Phi(\eta_G) z^{\eta_G}}{G! F_g} \quad (1.2)$$

where

$$\Phi(\eta_G) = \frac{\prod_{\substack{j=1 \\ j \neq g}}^M \Gamma(f_j - F_j \eta_G) \prod_{j=1}^N \Gamma(1 - e_j + E_j \eta_G)}{\prod_{j=M+1}^Q \Gamma(1 - f_j + F_j \eta_G) \prod_{j=N+1}^P \Gamma(e_j - E_j \eta_G)}, \quad (1.3)$$

and

$$\eta_G = \frac{f_g + G}{F_g} \quad (1.4)$$

For the H-function of several complex variables defined by Srivastava and Panda [(9), p.251].

For the sake of brevity, we use the following notations through this paper:

$$\Omega = \frac{\pi}{2^{2\lambda+2}} \sum_{t_1=0}^{[N_1/M_1]} \dots \sum_{t_R=0}^{[N_R/M_R]} \frac{(-N_1)_{M_1 t_1}}{t_1!} \dots \frac{(-N_R)_{M_R t_R}}{t_R!} \quad (1.5)$$

$$A[N_1, t_1; \dots; N_R, t_R] \mu_1^{t_1} \dots \mu_R^{t_R} \sum_{g=1}^{M_1} \sum_{G=0}^{\infty} \frac{(-1)^G \Phi(\eta_G) \alpha_1^{\eta_G}}{G! F_g 2^{2\sigma \eta_G}}, \quad (1.5)$$

$$\Psi = \frac{\pi (\xi \alpha_2^{\beta/\xi})^{-1}}{2^{2\lambda+2}} \sum_{t_1=0}^{[N_1/M_1]} \dots \sum_{t_R=0}^{[N_R/M_R]} \frac{(-N_1)_{M_1 t_1}}{t_1!} \dots \frac{(-N_R)_{M_R t_R}}{t_R!}$$

$$A[N_1, t_1; \dots; N_R, t_R] \mu_1^{t_1} \dots \mu_R^{t_R} \sum_{g=1}^{M_1} \sum_{G=0}^{\infty} \frac{(-1)^G \Phi(\eta_G) \alpha_1^{\eta_G}}{G! F_g 2^{2\sigma \eta_G}} \quad (1.6)$$

2. The Main Integrals

$$(i) \quad \int_0^\infty \int_0^\infty \frac{u^{2\lambda}}{(u^2 + v^2)^\lambda} \cos(2y \tan^{-1} v/u) S_{N_1, \dots, N_R}^{M_1, \dots, M_R}$$

$$\left[\frac{\mu_1 u^{2l_1}}{(u^2 + v^2)^{l_1}}, \dots, \frac{\mu_R u^{2l_R}}{(u^2 + v^2)^{l_R}} \right] H_{P_1, Q_1}^{M_1, N_1} \left[\frac{\alpha_1 u^{2\sigma}}{(u^2 + v^2)^\sigma} \middle| e_{P_1}, E_{P_1} \right] \\ f_{Q_1}, F_{Q_1} \right]$$

$$H_1 \begin{bmatrix} x_1 u^{2\varepsilon} (u^2 + v^2)^{k_1 - \varepsilon} \\ x_2 (u^2 + v^2)^{k_2} \\ x_r (u^2 + v^2)^{k_r} \end{bmatrix} f(u^2 + v^2) \ du dv$$

$$= \Omega \int_0^\infty H_{A, C: [B'+1, D'+2] ; [B'', D''] ; \dots ; [B^{(r)}, D^{(r)}]}^{0, 0: (u', v'+1) ; (u'', v'') ; \dots ; (u^{(r)}, v^{(r)})}$$

$$\left[[(a): \theta', \dots, \theta^{(r)}]: [-2\lambda - 2\sigma\eta_G - \sum_{j=1}^R l_j t_j; 2\varepsilon] ; [(b'): \Phi'] ; \right. \\ \left. [(c): \Psi', \dots, \Psi^{(r)}]: [(d'): \delta'] ; [-\lambda - \sigma\eta_G - \sum_{j=1}^R l_j t_j \pm y; \varepsilon] ; \right.$$

$$\left. [(b''): \Phi''] ; \dots ; [(b^{(r)}): \Phi^{(r)}] ; x_1 z^{k_1} 4^{-\varepsilon}, x_2 z^{k_2}, \dots, x_r z^{k_r} \right] \\ \left. [(d''): \delta''] ; \dots ; [(d^{(r)}): \delta^{(r)}] \right]$$

$$f(z) dz, \quad (2.1)$$

$$(ii) \quad \int_0^\infty \int_0^\infty \frac{u^{2\lambda}}{(u^2 + v^2)^\lambda} \cos(2y \tan^{-1} v/u) S_{N_1, \dots, N_R}^{M_1, \dots, M_R}$$

$$\left[\frac{\mu_1 u^{2l_1}}{(u^2 + v^2)^{l_1}}, \dots, \frac{\mu_R u^{2l_R}}{(u^2 + v^2)^{l_R}} \right] H_{P_1, Q_1}^{M_1, N_1} \left[\frac{\alpha_1 u^{2\sigma}}{(u^2 + v^2)^\sigma} \middle| (e_{P_1}, E_{P_1}) \right] \left[\frac{\alpha_1 u^{2\sigma}}{(u^2 + v^2)^\sigma} \middle| (f_{Q_1}, F_{Q_2}) \right]$$

$$H_1 \begin{bmatrix} x_1 u^{-2\varepsilon} (u^2 + v^2)^{k_1 + \varepsilon} \\ x_2 (u^2 + v^2)^{k_2} \\ x_r (u^2 + v^2)^{k_r} \end{bmatrix} f(u^2 + v^2) du dv$$

$$= \Omega \int_0^\infty H_{A,C[B'+2, D'+1]; [B'', D'']; \dots [B^{(r)}, D^{(r)}]}^{0,0: (u' + 1, v') ; (u'', v''); \dots (u^{(r)}, v^{(r)})} \left[\begin{array}{l} [(a): \theta', \dots, \theta^{(r)}]: [(b'): \Phi'] ; [1 + \lambda + \sigma \eta_G + \sum_{j=1}^R l_j t_j \pm y : \varepsilon] ; \\ [(c): \Psi', \dots, \Psi^{(r)}]: [1 + 2\lambda + 2\sigma \eta_G + \sum_{j=1}^R l_j t_j : \varepsilon]; [(d'): \delta'] ; \\ \dots; [(b^{(r)}): \Phi^{(r)}] x_1 z^{k_1} 4^\varepsilon, x_2 z^{k_2}, \dots, x_r z^{k_r} \end{array} \right] f(z) dz, \quad (2.2)$$

$$(iii) \quad \int_0^\infty \int_0^\infty \frac{u^{2\lambda}}{(u^2 + v^2)^\lambda} \cos(2y \tan^{-1} v/u) S_{N_1, \dots, N_R}^{M_1, \dots, M_R} \left[\frac{\mu_1 u^{2l_1}}{(u^2 + v^2)^{l_1}}, \dots, \right.$$

$$\left. \frac{\mu_R u^{2l_R}}{(u^2 + v^2)^{l_R}} \right] H_{P_1, Q_1}^{M_1, N_1} \left[\frac{\alpha_1 u^{2\sigma}}{(u^2 + v^2)^\sigma} \middle| e_{P_1}, E_{P_1} \right] \left[\frac{\alpha_1 u^{2\sigma}}{(u^2 + v^2)^\sigma} \middle| f_{Q_1}, F_{Q_2} \right]$$

$$H_1 \begin{bmatrix} x_1 u^{2\varepsilon_1} (u^2 + v^2)^{k_1 - \varepsilon_1} \\ x_r u^{2\varepsilon_2} (u^2 + v^2)^{k_r - \varepsilon_r} \end{bmatrix} f(u^2 + v^2) du dv$$

$$= \Omega \int_0^\infty H_{A+1, C+1}^{0,1 : (u', v') ; \dots ; (u^{(r)}, v^{(r)})} [B', D'] ; \dots ; [B^{(r)}, D^{(r)}] \left[\begin{array}{l} [-2\lambda - 2\sigma\eta_G - 2 \sum_{j=1}^R l_j t_j : \\ [-\lambda - \sigma\eta_G - \sum_{j=1}^R l_j t_j \pm y : \end{array} \right. \\ 2\varepsilon_{1,\dots,2\varepsilon_r}; [(a) : \theta', \dots, \theta^{(r)}]; [(b') : \Phi'] ; \dots ; [(b^{(r)}) : \Phi^{(r)}]; \\ \varepsilon_{1,\dots,\varepsilon_r}; [(c) : \Psi', \dots, \Psi^{(r)}]; [(d') : \delta'] ; \dots ; [(d^{(r)}) : \delta^{(r)}]; \end{math>$$

$$\left. \frac{x_1 z^{k_1} 4^{-\varepsilon_1}}{x_r z^{k_r} 4^{-\varepsilon_r}} \right] f(z) dz, \quad (2.3)$$

where

$$y = 0, 1, 2, \dots; \quad \lambda > 0$$

$$l_j > 0, \quad u_j > 0 \quad \forall j = 1, \dots, R; \quad \alpha_1 > 0; \quad \sigma > 0; \quad k_i > 0 \quad \forall i = 1, \dots, r;$$

i > 0 and j > 0, where we have chosen f(z) such that the integrals (2.1) through (2.3) exist.

3. Proof

To prove (2.1) through (2.3), we use the same technique as used by Chaurasia and Olkha [4,p.82-84].

4. Application

If we set

$$f(z) = z^{\beta-1} H_{P_2, Q_2}^{M_2, 0} \left[\alpha_2 z^\xi \left| \begin{matrix} e_{P_2}, E_{P_2} \\ f_{Q_2}, F_{Q_2} \end{matrix} \right. \right], \quad (4.1)$$

in the integrals (2.1) through (2.3) and evaluate the z-integral by means of the known result [7,p.122 (4.2)] we have the following double integral relations:

$$\begin{aligned}
 \text{(i)} \quad & \int_0^\infty \int_0^\infty \frac{u^{2\lambda}}{(u^2 + v^2)^{\lambda-\beta+1}} \cos(2y \tan^{-1} v/u) S_{N_1, \dots, N_R}^{M_1, \dots, M_R} \left[\frac{\mu_1 u^{2l_1}}{(u^2 + v^2)^{l_1}}, \dots, \frac{\mu_R u^{2l_R}}{(u^2 + v^2)^{l_R}} \right] \\
 & H_{P_1, Q_1}^{M_1, N_1} \left[\frac{\alpha_1 u^{2\sigma}}{(u^2 + v^2)^\sigma} \middle| (e_{P_1}, E_{P_1}) \right] \quad H_{P_2, Q_2}^{M_2, 0} \left[\alpha_2 (u^2 + v^2)^\xi \middle| (e'_{P_2}, E'_{P_2}) \right] \\
 & H_1 \left[\begin{array}{c} x_1 u^{2\varepsilon} (u^2 + v^2)^{k_1 - \varepsilon} \\ x_2 (u^2 + v^2)^{k_2} \\ \vdots \\ x_r (u^2 + v^2)^{k_r} \end{array} \right] dudv \\
 & = \Psi \cdot H_{A+Q_2, C+P_2; [B'+1, D'+2]; [B'', D''] ; \dots ; [B^{(r)}, D^{(r)}]}^{0, M_2; (u', v'+1); (u'', v''); \dots; (u^{(r)}, v^{(r)})} \\
 & \left[\begin{array}{l} [1 - f_j' - F_j' \beta/\xi : F_j' k_1/\xi, \dots, F_j' k_r/\xi]_{1, Q_2} : [(a) : \theta', \dots, \theta^{(r)}] : \\ [1 - e_j' - E_j' \beta/\xi : E_j' k_1/\xi, \dots, E_j' k_r/\xi]_{1, P_2} : [(c) : \Psi', \dots, \Psi^{(r)}] : \\ [-2\lambda - 2\sigma\eta_G - 2 \sum_{j=1}^R l_j t_j : 2\varepsilon]; [(b') : \Phi'] ; \dots ; [(b^{(r)}) : \Phi^{(r)}]; \\ [(d') : \delta'] ; [-\lambda - \sigma\eta_G - \sum_{j=1}^R l_j t_j \pm y : \varepsilon] ; \dots ; [(d^{(r)}) : \delta^{(r)}]; \end{array} \right. \\
 & \left. x_1 \alpha_2^{-k_1/\xi} 4^{-\varepsilon}, x_2 \alpha_2^{-k_2/\xi}, \dots, x_r \alpha_2^{-k_r/\xi} \right], \quad (4.2)
 \end{aligned}$$

valid under the same conditions obtainable from (2.1)

$$\begin{aligned}
 \text{(ii)} \quad & \int_0^\infty \int_0^\infty \frac{u^{2\lambda}}{(u^2 + v^2)^{\lambda-\beta+1}} \cos(2y \tan^{-1} v/u) S_{N_1, \dots, N_R}^{M_1, \dots, M_R} \\
 & \left[\frac{\mu_1 u^{2l_1}}{(u^2 + v^2)^{l_1}}, \dots, \frac{\mu_R u^{2l_R}}{(u^2 + v^2)^{l_R}} \right] H_{P_1, Q_1}^{M_1, N_1} \left[\frac{\alpha_1 u^{2\sigma}}{(u^2 + v^2)^\sigma} \middle| (e_{P_1}, E_{P_1}) \right]
 \end{aligned}$$

$$H_{P_2, Q_2}^{M_2, 0} \left[\alpha_2 (u^2 + v^2)^{\xi} \begin{matrix} (e'_{P_2}, E'_{P_2}) \\ (f'_{Q_2}, F'_{Q_2}) \end{matrix} \right] H_1 \left[\begin{matrix} x_1 u^{-2\xi} (u^2 + v^2)^{k_1 + \xi} \\ x_2 (u^2 + v^2)^{k_2} \\ x_r (u^2 + v^2)^{k_r} \end{matrix} \right] du dv$$

$$= \Psi H_{A+Q_2, C+P_2: [B'+1, D'+1]; \dots [B^{(r)}, D^{(r)}]}^{0, M_2: (u'+1, v'); (u'', v''); \dots (u^{(r)}, v^{(r)})}$$

$$\left[\begin{matrix} [1 - f_j' - F_j' \beta / \xi : F_j' k_1 / \xi, \dots F_j' k_r / \xi]_{1, Q_2} : [(a) : \theta', \dots \theta^{(r)}] : \\ [1 - e_j' - E_j' \beta / \xi : E_j' k_1 / \xi, \dots E_j' k_r / \xi]_{1, P_2} : [(c) : \Psi', \dots \Psi^{(r)}] : \end{matrix} \right]$$

$$\left[\begin{matrix} [(b') : \Phi'] ; [1 + \lambda + \sigma \eta_G + \sum_{j=1}^R l_j t_j \pm y : \varepsilon] ; \dots ; [(b^{(r)}) : \Phi^{(r)}] ; \\ [1 + 2\lambda + 2\sigma \eta_G + 2 \sum_{j=1}^R l_j t_j : \varepsilon] ; [(d') : \delta'] ; \dots ; [(d^{(r)}) : \delta^{(r)}] ; \\ x_1 \alpha_2^{-k_1/\xi} 4^\varepsilon, x_2 \alpha_2^{-k_2/\xi}, \dots, x_r \alpha_2^{-k_r/\xi} \end{matrix} \right], \quad (4.3)$$

which holds under the same conditions obtainable from (2.2).

$$\begin{aligned} \text{(iii)} \int_0^\infty \int_0^\infty \frac{u^{2\lambda}}{(u^2 + v^2)^{\lambda - \beta + 1}} \cos(2y \tan^{-1} v/u) S_{N_1, \dots, N_R}^{M_1, \dots, M_R} \\ \left[\frac{\mu_1 u^{2l_1}}{(u^2 + v^2)^{l_1}}, \dots, \frac{\mu_R u^{2l_R}}{(u^2 + v^2)^{l_R}} \right] H_{P_1, Q_1}^{M_1, N_1} \left[\frac{\alpha_1 u^{2\sigma}}{(u^2 + v^2)^\sigma} \begin{matrix} (e_{P_1}, E_{P_1}) \\ (f_{Q_1}, F_{Q_1}) \end{matrix} \right] \\ H_{P_2, Q_2}^{M_2, 0} \left[\alpha_2 (u^2 + v^2)^{\xi} \begin{matrix} (e'_{P_2}, E'_{P_2}) \\ (f'_{Q_2}, F'_{Q_2}) \end{matrix} \right] \end{aligned}$$

$$\begin{aligned}
 & H_1 \left[\begin{array}{c} x_1 u^{2\varepsilon_1} (u^2 + v^2)^{k_1 - \varepsilon_1} \\ x_r u^{2\varepsilon_r} (u^2 + v^2)^{k_r - \varepsilon_r} \end{array} \right] du dv \\
 & = \Psi H_{A+Q_2+1, C+P_2+2: [B', D'] ; \dots [B^{(r)}, D^{(r)}]}^{0, M_2+1: (u', v'); \dots (u^{(r)}, v^{(r)})} \\
 & \left[\begin{array}{l} [1 - f_j' - F_j' \beta / \xi : F_j'^{k_1} / \xi, \dots, F_j'^{k_r} / \xi]_{1, Q_2} : [-2\lambda - 2\sigma \eta_G \\ [1 - e_j' - E_j' \beta / \xi : E_j'^{k_1} / \xi, \dots, E_j'^{k_r} / \xi]_{1, P_2} : [-\lambda - \sigma \eta_G \\ - 2 \sum_{j=1}^R l_j t_j : 2\varepsilon_1, \dots, 2\varepsilon_r]; [(a) : \theta', \dots, \theta^{(r)}] : [(b') : \Phi'] ; \dots ; \\ - \sum_{j=1}^R l_j t_j \pm y : \varepsilon_1, \dots, \varepsilon_r]; [(c) : \Psi', \dots, \Psi^{(r)}] : [(d^{(r)}) : \delta^{(r)}] ; \dots ; \\ [(b)^{(r)} : \Phi^{(r)}]; x_1 4^{-\varepsilon_1} \alpha_2^{-k_1/\xi} \\ [(d^{(r)}) : \delta^{(r)}]; x_r 4^{-\varepsilon_r} \alpha_2^{-k_2/\xi} \end{array} \right], \quad (4.4)
 \end{aligned}$$

which holds under the same conditions those required for (2.3)

5. Particular cases

(1) Reducing the H-function of several complex variables to the G-function by putting $\theta', \dots, \theta^{(r)} = \Phi', \dots, \Phi^{(r)} = \Psi', \dots, \Psi^{(r)} = \delta', \dots, \delta^{(r)}$
 $k_1, \dots, k_r = \rho_1, \dots, \rho_r$

in (2.1) we have the following consequence of the main result

$$\begin{aligned}
 & \int_0^\infty \int_0^\infty \frac{u^{2\lambda}}{(u^2 + v^2)^\lambda} \cos(2y \tan^{-1} v/u) S_{N_1, \dots, N_R}^{M_1, \dots, M_R} \\
 & \left[\frac{\mu_1 u^{2l_1}}{(u^2 + v^2)^{l_1}}, \dots, \frac{\mu_R u^{2l_R}}{(u^2 + v^2)^{l_R}} \right] H_{P_1, Q_1}^{M_1, N_1} \left[\frac{\alpha_1 u^{2\sigma}}{(u^2 + v^2)^\sigma} \middle| (e_{P_1}, E_{P_1}) \right] \\
 & \left. \right| (f_{Q_1}, F_{Q_1})
 \end{aligned}$$

$$G_{A,C: [B',D'] ; \dots; [B^{(r)},D^{(r)}]}^{0,0: (u',v'); \dots; (u^{(r)},v^{(r)})} \left[\begin{array}{l} (a):(b'), \dots, (b^{(r)}) \\ (c):(d'), \dots, (d^{(r)}) \end{array} \right] ;$$

$$\left. \begin{array}{l} x_1^{\rho_1} u^{2/\rho_1} (u^2 + v^2)^{1-\rho_1} \\ x_2^{\rho_1} (u^2 + v^2) \\ x_r^{\rho_r} (u^2 + v^2) \end{array} \right] f(u^2 + v^2) dudv$$

$$= \Omega \int_0^\infty G_{A,C: [B'+2,D'+2] ; [B'',D''] ; \dots; [B^{(r)},D^{(r)}]}^{0,0: (u',v'+1); (u'',v''); \dots; (u^{(r)},v^{(r)})}$$

$$\left. \begin{array}{l} (a) ; [-2\lambda - 2\sigma\eta_G - 2\sum_{j=1}^R l_j t_j : 2/\rho_1]; (b'); \dots; (b^{(r)}; \\ (f) ; (d') ; [-\lambda - \sigma\eta_G - \sum_{j=1}^R l_j t_j \pm y : \rho_1]; \dots, (d^{(r)}) \end{array} \right] f(z) dz, \quad (5.1)$$

which holds under the same conditions those required for (2.1).

(2) Taking $\lambda = A$, $u^{(i)} = 1$, $v^{(i)} = B^{(i)}$, $D^{(i)} = D^{(i)} + 1$

$\forall i = 1, 2, \dots, r$ in mains double integral (2.1), we get the following result involving generalized Lauricella function [12].

$$\begin{aligned} & \iint_0^\infty \frac{u^{2\lambda}}{(u^2 + v^2)^\lambda} \cos(2y \tan^{-1} v/u) S_{N_1, \dots, N_R}^{M_1, \dots, M_R} \\ & \left[\frac{\mu_1 u^{2l_1}}{(u^2 + v^2)^{l_1}}, \dots, \frac{\mu_R u^{2l_R}}{(u^2 + v^2)^{l_R}} \right] H_{P_1, Q_1}^{M_1, N_1} \left[\frac{\alpha_1 u^{2\sigma}}{(u^2 + v^2)^\sigma} \middle| (e_{P_1}, E_{P_1}) \right] \\ & (f_{Q_1}, F_{Q_1}) \end{aligned}$$

valid under the same conditions those are required for (2.1)

(3) If we put $\lambda = A$, $u^{(i)} = 1$, $v^{(i)} = B^{(i)} = D^{(i)} + 1$,

$\forall i = 1, 2, \dots$ the main double integral involving kampe de Feriet function [13]

$$\int_0^\infty \int_0^\infty \frac{u^{2\lambda}}{(u^2+v^2)^\lambda} \cos(2y \tan^{-1} v/u) S_{N_1, \dots, N_R}^{M_1, \dots, M_R}$$

$$\left[\frac{\mu_1 u^{2l_1}}{(u^2+v^2)^l}, \dots, \frac{\mu_R u^{2l_R}}{(u^2+v^2)^R} \right] H_{P_1, Q_1}^{M_1, N_1} \left[\frac{\alpha_1 u^{2\sigma}}{(u^2+v^2)^\sigma} \right] (e_{P_1}, E_{P_1}) \\ (f_{Q_1}, F_{Q_1})$$

$$S_{C:D',D''}^{A:B'+1;B''} \left[[(a):\theta',\theta'']:[(b'):\Phi'];[(b''):\Phi'']; \right. \\ \left. [(c):\Psi',\Psi'']:[(d'):\delta'];[(d''):\delta'']; \right]$$

$$\left. \frac{x_1 u^{2\varepsilon} (u^2 + v^2)^{k_1 - \varepsilon}}{x_2 (u^2 + v^2)^{k_2}} \right] f(u^2 + v^2) \, du dv$$

$$= \Omega \int_0^\infty S_{C:D'+2, D''}^{A:B'+1, B''} \left[\begin{array}{l} [(a): \theta', \dots, \theta^{(r)}]: \\ [(c): \Psi', \dots, \Psi^{(r)}]: [(d'): \delta'] \end{array} \right]$$

$$\left. \begin{array}{l} [1 + 2\lambda + 2\sigma\eta_G + 2\sum_{j=1}^R l_j t_j : 2\varepsilon]; [(b'): \Phi']; [(b''): \Phi''] ; \\ \qquad \qquad \qquad x_1 z^{k_1} 4^{-\varepsilon} \\ x_2 z^{k_2} \\ [1 + \lambda + \sigma\eta_G + \sum_{j=1}^R l_j t_j \pm y\varepsilon]; [(d''): \delta''] \end{array} \right] f(z) dz, \quad (5.3)$$

which hold under the same conditions obtainable from (2.1)

(4) On taking $r = 2$ in (2.1) we get the following double integral involving H- function of two variables [6, p.117]

$$\int_0^\infty \int_0^\infty \frac{u^{2\lambda}}{(u^2 + v^2)^\lambda} \cos(2y \tan^{-1} v/u) S_{N_1, \dots, N_R}^{M_1, \dots, M_R}$$

$$\left[\frac{\mu_1 u^{2l_1}}{(u^2 + v^2)^{l_1}}, \dots, \frac{\mu_R u^{2l_R}}{(u^2 + v^2)^{l_R}} \right] H_{P_1, Q_1}^{M_1, N_1} \left[\frac{\alpha_1 u^{2\sigma}}{(u^2 + v^2)^\sigma} \right]$$

$$\left. \begin{array}{l} (e_{P_1}, E_{P_1}) \\ (f_{Q_1}, F_{Q_1}) \end{array} \right] H_{A, C: [B', D']; [B'', D'']}^{0, 0: (u', v'); (u'', v'')}$$

$$\left. \begin{array}{l} [(a): \theta', \theta'']: [(b'): \Phi']; [(b''): \Phi''] ; \\ \qquad \qquad \qquad x_1 u^{2\varepsilon} (u^2 + v^2)^{k_1 - \varepsilon} \\ x_2 (u^2 + v^2)^{k_2} \\ [(c): \Psi', \Psi'']: [(d'): \delta']; [(d''): \delta''] \end{array} \right] f(u^2 + v^2) \, du dv$$

$$= \Omega \int_0^\infty H_{A,C:[B'+1,D'+2];[B'',D'']}^{0,0:(u',v'+1);(u'',v'')} \left[\begin{array}{l} [(a):\theta',\theta'']:\\ [(c):\Psi',\Psi'']:\\ \\ [1 - 2\lambda - 2\sigma\eta_G - \sum_{j=1}^R l_j t_j : 2\varepsilon]; [(b'):\Phi']; [(b''):\Phi'']; x_1 z^{k_1} 4^{-\varepsilon} \\ x_2 z^{k_2} \end{array} \right] f(z) dz, \quad (5.4)$$

which holds under the same conditions those required for (2.1).

- (5) By taking $\lambda = A = C = v'' = B'' = d'' = 0$ and $u'' = D'' = \delta'' = 1$ the multivariable H-function reduces to a relation obtained by Chaurasia [2,p.18,eq.(1.54)] and the double integral (5.4) reduces in the following form:

$$\begin{aligned} & \int_0^\infty \int_0^\infty \frac{u^{2\lambda}}{(u^2 + v^2)^l} \cos(2y \tan^{-1} v/u) S_{N_1, \dots, N_R}^{M_1, \dots, M_R} \\ & \left[\frac{\mu_1 u^{2l_1}}{(u^2 + v^2)^{l_1}}, \dots, \frac{\mu_R u^{2l_R}}{(u^2 + v^2)^{l_R}} \right] H_{P_1, Q_1}^{M_1, N_1} \left[\frac{\alpha_1 u^{2\sigma}}{(u^2 + v^2)^\sigma} \middle| \begin{array}{l} (e_{P_1}, E_{P_1}) \\ (f_{Q_1}, F_{Q_1}) \end{array} \right] \\ & H_{B', D'}^{u', v'} \left[\begin{array}{l} [(b'):\Phi'] \\ [(d'):\delta'] \end{array} \right] x_1 u^{2\varepsilon} (u^2 + v^2)^{k_1 - \varepsilon} \Big] f(u^2 + v^2) \, du \, dv \\ & = \Omega \int_0^\infty H_{B', D'}^{u', v'} \left[\begin{array}{l} [-2\lambda - 2\sigma\eta_G - 2 \sum_{j=1}^R l_j t_j : 2\varepsilon]; [(b'):\Phi'] \\ [(d'):\delta'] ; [-\lambda - \sigma\eta_G - \sum_{j=1}^R l_j t_j \pm y : \varepsilon]; x_1 z^{k_1} 4^{-\varepsilon} \end{array} \right] f(z) dz, \quad (5.5) \end{aligned}$$

valid under the same conditions obtain from (2.1)

- (6) The special cases of (2.2) and (2.3) involving G-function, Lauricell's function and Kampe de Feriet function can be obtained on proceeding on similar ways.
- (7) By taking R=1 in the double integral (2.1) through (2.3) reduce to the integrals obtained by Chaurasia and Gupta [3,p.76-77, eq.(2.1)-(2.3)].

- (8) On taking $R=2$ in the result (2.1) through (2.3) reduce to the integrals obtained by Chaurasia and Singhal [5,p.235-244].

Acknowledgement

The authors are grateful to Professor H.M.Srivastava, University of Victoria, Victoria, Canada for his kind help and valuable suggestions in the preparation of this paper.

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