

# On an Integral Involving Bessel Polynomials and $\overline{H}$ -Function of Two Variables and Its Application

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**Abstract** This paper deals with the evaluation of an integral involving product of Bessel polynomials and  $\overline{H}$ -function of two variables. By making use of this integral the solution of the time-domain synthesis problem is investigated.

**Keywords:**  $\overline{H}$ -function of two variables, Bessel polynomials, Mellin-Barnes type integral, Time-domain synthesis problem,  $H$ -function of two variables

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## 1. Introduction

The object of this paper is to evaluate an integral involving Bessel polynomials and the  $\overline{H}$ -function of two variables due to Singh and Mandia [8], and to apply it in obtaining a particular solution of the classical problem known as the 'time-domain synthesis problem', occurring in the electric network theory. On specializing the parameters, the  $\overline{H}$ -function of two variables may be reduced to almost all elementary functions and special functions appearing in applied Mathematics Erdelyi, A. et. al. ([2], p.215-222). The special solution derived in the paper is of general character and hence may encompass several cases of interest.

The  $\overline{H}$ -function of two variables will be defined and represented by Singh and Mandia [8] in the following manner:

$$\overline{H}[x, y] = \overline{H} \left[ \begin{matrix} x \\ y \end{matrix} \right] = H_{\substack{o, n_1: m_2, n_2: m_3, n_2 \\ p_1, q_1: p_2, q_2: p_2, q_2}} \left[ \begin{matrix} (a_j, \alpha_j; A_j)_{1, p_1}, (c_j, \gamma_j; K_j)_{1, n_2}, \\ (c_j, \gamma_j)_{n_2+1, p_2}, (e_j, E_j; R_j)_{1, n_3}, \\ (e_j, E_j)_{n_3+1, p_3} \\ (b_j, \beta_j; B_j)_{1, q_1}, (d_j, \delta_j)_{1, m_2}, \\ (d_j, \delta_j; L_j)_{m_2+1, q_2}, \\ (f_j, F_j)_{1, m_3}, (f_j, F_j; S_j)_{m_3+1, q_3} \end{matrix} \right] \quad (1.1)$$

$$= -\frac{1}{4\pi^2} \int_{L_1} \int_{L_2} \phi_1(\xi, \eta) \phi_2(\xi) \phi_3(\eta) x^\xi y^\eta d\xi d\eta$$

Where

$$\phi_1(\xi, \eta) = \frac{\prod_{j=1}^{n_1} \Gamma(1 - a_j + \alpha_j \xi + A_j \eta)}{\prod_{j=n_1+1}^{p_1} \Gamma(a_j - \alpha_j \xi - A_j \eta) \prod_{j=1}^{q_1} \Gamma(1 - b_j + \beta_j \xi + B_j \eta)} \quad (1.2)$$

$$\phi_2(\xi) = \frac{\prod_{j=1}^{n_2} \{\Gamma(1 - c_j + \gamma_j \xi)\}^{K_j} \prod_{j=1}^{m_2} \Gamma(d_j - \delta_j \xi)}{\prod_{j=n_2+1}^{p_2} \Gamma(c_j - \gamma_j \xi) \prod_{j=m_2+1}^{q_2} \{\Gamma(1 - d_j + \delta_j \xi)\}^{L_j}} \quad (1.3)$$

$$\phi_3(\eta) = \frac{\prod_{j=1}^{n_3} \{\Gamma(1 - e_j + E_j \eta)\}^{R_j} \prod_{j=1}^{m_3} \Gamma(f_j - F_j \eta)}{\prod_{j=n_3+1}^{p_3} \Gamma(e_j - E_j \eta) \prod_{j=m_3+1}^{q_3} \{\Gamma(1 - f_j + F_j \eta)\}^{S_j}} \quad (1.4)$$

Where  $x$  and  $y$  are not equal to zero (real or complex), and an empty product is interpreted as unity  $p_i, q_i, n_i, m_j$  are non-negative integers such that  $0 \leq n_i \leq p_i, 0 \leq m_j \leq q_j (i = 1, 2, 3; j = 2, 3)$ . All the  $a_j (j = 1, 2, \dots, p_1), b_j (j = 1, 2, \dots, q_1), c_j (j = 1, 2, \dots, p_2), d_j (j = 1, 2, \dots, q_2), e_j (j = 1, 2, \dots, p_3), f_j (j = 1, 2, \dots, q_3)$  are complex parameters.  $\gamma_j \geq 0 (j = 1, 2, \dots, p_2), \delta_j \geq 0 (j = 1, 2, \dots, q_2)$  (not all zero simultaneously), similarly  $E_j \geq 0 (j = 1, 2, \dots, p_3),$

$F_j \geq 0 (j=1,2,\dots,q_3)$  (not all zero simultaneously). The exponents  $K_j (j=1,2,\dots,n_3), L_j (j=m_2+1,\dots,q_2), R_j (j=1,2,\dots,n_3), S_j (j=m_3+1,\dots,q_3)$  can take on non-negative values.

The contour  $L_1$  is in  $\xi$ -plane and runs from  $-i\infty$  to  $+i\infty$ . The poles of  $\Gamma(d_j - \delta_j \xi) (j=1,2,\dots,m_2)$  lie to the right and the poles of  $\Gamma\left\{(1-c_j + \gamma_j \xi)\right\}^{K_j} (j=1,2,\dots,n_2), \Gamma(1-a_j + \alpha_j \xi + A_j \eta) (j=1,2,\dots,n_1)$  to the left of the contour. For  $K_j (j=1,2,\dots,n_2)$  not an integer, the poles of gamma functions of the numerator in (1.3) are converted to the branch points.

The contour  $L_2$  is in  $\eta$ -plane and runs from  $-i\infty$  to  $+i\infty$ . The poles of  $\Gamma(f_j - F_j \eta) (j=1,2,\dots,m_3)$  lie to the right and the poles of  $\Gamma\left\{(1-e_j + E_j \eta)\right\}^{R_j} (j=1,2,\dots,n_3), \Gamma(1-a_j + \alpha_j \xi + A_j \eta) (j=1,2,\dots,n_1)$  to the left of the contour. For  $R_j (j=1,2,\dots,n_3)$  not an integer, the poles of gamma functions of the numerator in (1.4) are converted to the branch points.

The functions defined in (1.1) is an analytic function of  $x$  and  $y$ , if

$$U = \sum_{j=1}^{p_1} \alpha_j + \sum_{j=1}^{p_2} \gamma_j - \sum_{j=1}^{q_1} \beta_j - \sum_{j=1}^{q_2} \delta_j < 0 \quad (1.5)$$

$$V = \sum_{j=1}^{p_1} A_j + \sum_{j=1}^{p_3} E_j - \sum_{j=1}^{q_1} B_j - \sum_{j=1}^{q_3} F_j < 0 \quad (1.6)$$

The integral in (1.1) converges under the following set of conditions:

$$\Omega = \sum_{j=1}^{n_1} \alpha_j - \sum_{j=n_1+1}^{p_1} \alpha_j + \sum_{j=1}^{m_2} \delta_j - \sum_{j=m_2+1}^{q_2} \delta_j L_j \quad (1.7)$$

$$+ \sum_{j=1}^{n_2} \gamma_j K_j - \sum_{j=n_2+1}^{p_2} \gamma_j - \sum_{j=1}^{q_1} \beta_j > 0$$

$$\Lambda = \sum_{j=1}^{n_1} A_j - \sum_{j=n_1+1}^{p_1} A_j + \sum_{j=1}^{m_3} F_j - \sum_{j=m_3+1}^{q_3} F_j S_j \quad (1.8)$$

$$+ \sum_{j=1}^{n_3} E_j R_j - \sum_{j=n_2+1}^{p_3} E_j - \sum_{j=1}^{q_1} B_j > 0$$

$$|\arg x| < \frac{1}{2} \Omega \pi, |\arg y| < \frac{1}{2} \Lambda \pi \quad (1.9)$$

The behavior of the  $\bar{H}$ -function of two variables for small values of  $|z|$  follows as:

$$\bar{H}[x, y] = O(|x|^\alpha |y|^\beta), \max\{|x|, |y|\} \rightarrow 0 \quad (1.10)$$

Where

$$\alpha = \min_{1 \leq j \leq m_2} \left[ \operatorname{Re} \left( \frac{d_j}{\delta_j} \right) \right], \beta = \min_{1 \leq j \leq m_3} \left[ \operatorname{Re} \left( \frac{f_j}{F_j} \right) \right] \quad (1.11)$$

For large value of  $|z|$ ,

$$\bar{H}[x, y] = O\left\{|x|^{\alpha'}, |y|^{\beta'}\right\}, \min\{|x|, |y|\} \rightarrow 0 \quad (1.12)$$

Where

$$\alpha' = \max_{1 \leq j \leq n_2} \operatorname{Re} \left( K_j \frac{c_j - 1}{\gamma_j} \right), \quad (1.13)$$

$$\beta' = \max_{1 \leq j \leq n_3} \operatorname{Re} \left( R_j \frac{e_j - 1}{E_j} \right)$$

Provided that  $U < 0$  and  $V < 0$ .

If we take  $K_j = 1 (j=1,2,\dots,n_2), L_j = 1 (j=m_2+1,\dots,q_2), R_j = 1 (j=1,2,\dots,n_3), S_j = 1 (j=m_3+1,\dots,q_3)$  in (1.1), the  $\bar{H}$ -function of two variables reduces to  $H$ -function of two variables due to [7].

The following results are needed in the analysis that follows:

Bessel polynomials are defined as

$$y_n(x; a, b) = \sum_{r=0}^n \frac{(-n)_r (a+n-1)_r}{r!} \left( -\frac{x}{b} \right)^r \quad (1.14)$$

$$= {}_2F_0 \left[ -n, a+n-1; -\frac{x}{b} \right]$$

Orthogonality property of Bessel polynomials is derived by Exton ([4], p.215, (14)):

$$\int_0^\infty x^{a-2} e^{-\frac{1}{x}} y_m(x; a, 1) y_n(x; a, 1) dx \quad (1.15)$$

$$= \frac{(-1)^m n! (n+a-1) \pi}{\Gamma(a+n) (2n+a-1) \sin \pi a} \delta_{m,n}$$

Where  $\operatorname{Re}(a) < 1 - m - n$ .

The integral defined by Bajpai et.al. [1] is also required:

$$\int_0^\infty x^{\sigma-1} e^{-\frac{1}{x}} y_n(x; a, 1) dx = \frac{\Gamma(-\sigma-n) \Gamma(a-\sigma-1+n)}{\Gamma(a-\sigma-1)} \quad (1.16)$$

Where  $\operatorname{Re}(\sigma+n) < 0, \operatorname{Re}(a-\sigma-1+n) > 0, \sigma \neq -1, -2, \dots$

## 2. Integral

The integral to be evaluated is

$$\int_0^\infty \left\{ u x^\lambda \left[ \begin{matrix} x^{\sigma-1} e^{-\frac{1}{x}} y_n(x; a, 1) \bar{H}_{p_1, q_1; p_2, q_2; p_3, q_3}^{o, n_1; m_2, n_2; m_3, n_2} \\ \left[ \begin{matrix} (a_j, \alpha_j; A_j)_{1, p_1}, (c_j, \gamma_j; K_j)_{1, n_2}, \\ (c_j, \gamma_j)_{n_2+1, p_2}, (e_j, E_j; R_j)_{1, n_3}, \\ (e_j, E_j)_{n_3+1, p_3} \\ (b_j, \beta_j; B_j)_{1, q_1}, (d_j, \delta_j)_{1, m_2}, \\ (d_j, \delta_j; L_j)_{m_2+1, q_2}, \\ (f_j, F_j)_{1, m_3}, (f_j, F_j; S_j)_{m_3+1, q_3} \end{matrix} \right] \right] \right\} dx$$

$$\begin{aligned}
 &= \overline{H}^{0, n_1: m_2, n_2; m_3, n_2}_{p_1+1, q_1+2; p_2, q_2; p_2, q_2} \\
 &\times \left[ \begin{array}{c} \left[ \begin{array}{c} (a_j, \alpha_j; A_j)_{1, p_1}, (a - \sigma - 1; \lambda), \\ (c_j, \gamma_j; K_j)_{1, n_2}, (c_j, \gamma_j)_{n_2+1, p_2}, \\ (e_j, E_j; R_j)_{1, n_3}, (e_j, E_j)_{n_3+1, p_3} \end{array} \right] \\ (b_j, \beta_j; B_j)_{1, q_1}, \\ (-\sigma - n; \lambda), (a - \sigma + 1 + n; \lambda), (d_j, \delta_j)_{1, m_2}, \\ (d_j, \delta_j; L_j)_{m_2+1, q_2}, (f_j, F_j)_{1, m_3}, \\ (f_j, F_j; S_j)_{m_3+1, q_3} \end{array} \right] \quad (2.1) \\
 &= H^{0, n_1: m_2, n_2; m_3, n_2}_{p_1+1, q_1+2; p_2, q_2; p_2, q_2} \\
 &\times \left[ \begin{array}{c} \left[ \begin{array}{c} (a_j, \alpha_j; A_j)_{1, p_1}, (a - \sigma - 1; \lambda), \\ (c_j, \gamma_j)_{1, n_2}, (c_j, \gamma_j)_{n_2+1, p_2}, \\ (e_j, E_j)_{1, n_3}, (e_j, E_j)_{n_3+1, p_3} \end{array} \right] \\ (b_j, \beta_j; B_j)_{1, q_1}, \\ (-\sigma - n; \lambda), (a - \sigma + 1 + n; \lambda), \\ (d_j, \delta_j)_{1, m_2}, (d_j, \delta_j)_{m_2+1, q_2}, \\ (f_j, F_j)_{1, m_3}, (f_j, F_j)_{m_3+1, q_3} \end{array} \right] \quad (2.2)
 \end{aligned}$$

Provided all condition are satisfied given in (2.1).

Where

$$R \left[ \sigma + \lambda \frac{a_j - 1}{\alpha_j} + n \right] < 0, R \left[ \sigma - a - n + 1 + \lambda \frac{a_j - 1}{\alpha_j} \right] < 0$$

For  $j = 1, 2, \dots, n_1; \sigma \neq -1, -2, \dots$ , and conditions (1.7), (1.8) and (1.9) are also satisfied.

**Proof:** To establish (2.1), express the  $\overline{H}$ -function of two variables in its integrand as a Mellin-Barnes type integral (1.1) and interchange the order of integration which is permissible due to the absolute convergence of the integrals involved in the process, we obtain

$$\phi_1(\xi, \eta) \phi_2(\xi) \phi_3(\eta) u^\xi v^\eta - \frac{1}{4\pi^2} \int_{L_1} \int_{L_2} \left\{ \int_0^\infty x^{a+\lambda(\xi+\eta)-1} e^{-\frac{1}{x} y_n(x; a, 1)} dx \right\} d\xi d\eta$$

Now evaluating the inner integral with the help of (1.16), it becomes

$$\phi_1(\xi, \eta) \phi_2(\xi) \phi_3(\eta) - \frac{1}{4\pi^2} \int_{L_1} \int_{L_2} \times \left[ \frac{\Gamma(-\sigma - n - \xi - \eta)}{\Gamma(a - \sigma - 1 + n - \xi - \eta)} \right] u^\xi v^\eta d\xi d\eta$$

Which on applying (1.1), yields the desired result (2.1).

**Special Case:** If we take  $K_j = 1(j = 1, 2, \dots, n_2)$ ,  $L_j = 1(j = m_2 + 1, \dots, q_2)$ ,  $R_j = 1(j = 1, 2, \dots, n_3)$ ,  $S_j = 1(j = m_3 + 1, \dots, q_3)$  in (1.1), the  $\overline{H}$ -function of two variables reduces to  $H$ -function of two variables due to [7], and we get

$$\int_0^\infty \left\{ u x^\lambda \left[ \begin{array}{c} x^{\sigma-1} e^{-\frac{1}{x} y_n(x; a, 1)} \overline{H}^{0, n_1: m_2, n_2; m_3, n_2}_{p_1, q_1; p_2, q_2; p_2, q_2} \\ \left[ \begin{array}{c} (a_j, \alpha_j; A_j)_{1, p_1}, (c_j, \gamma_j; 1)_{1, n_2}, \\ (c_j, \gamma_j)_{n_2+1, p_2}, (e_j, E_j; 1)_{1, n_3}, \\ (e_j, E_j)_{n_3+1, p_3} \\ (b_j, \beta_j; B_j)_{1, q_1}, (d_j, \delta_j; 1)_{1, m_2}, \\ (d_j, \delta_j; 1)_{m_2+1, q_2}, \\ (f_j, F_j; 1)_{1, m_3}, (f_j, F_j; 1)_{m_3+1, q_3} \end{array} \right] \end{array} \right\} dx$$

### 3. Solution of the Time-Domain Synthesis Problem of Signals

The classical time-domain synthesis problem occurring in electric network theory is as follows ([4], p. 139):

Given an electrical signal described by a real valued conventional function  $f(t)$  on  $0 < t < \infty$ , construct an electrical network consisting of finite number of components  $R, C$  and  $I$  which are all fixed, linear and positive, such that output of  $f_N(t)$ , resulting from a delta-function  $\delta(t)$  approximates  $f(t)$  on  $0 < t < \infty$  in some sense.

In order to obtain a solution of this problem, we expand the function  $f(t)$  into a convergent series:

$$f(t) = \sum_{n=0}^\infty \psi_n(t) \quad (3.1)$$

Or real-valued function  $\psi_n(t)$ . Let every partial sum

$$f_N(t) = \sum_{n=0}^N \psi_n(t); N = 0, 1, 2, \dots \quad (3.2)$$

Possesses the two properties

(i)  $f_N(t) = 0$ , for  $-\infty < t < 0$

(ii) The Laplace transform  $F_N(s)$  of  $f_N(t)$  is a rational function having a zero as  $s = \infty$  and all its poles in the left-hand  $s$ -plane, except possibly for a simple pole at the origin.

After choosing  $N$  in (3.2) sufficiently large whatever approximation criterion is being used, an orthogonal series expansion may be employed. The Bessel polynomial transformation and (1.15) yields as immediate solution in the following form:

$$f(t) = \sum_{n=0}^\infty C_n t^{\frac{a-2}{2}} e^{-\frac{1}{2}t} y_n(t; a, 1)$$

Where

$$C_n = (-1)^n \frac{\Gamma(a+n)(2n+a-1)\sin\pi a}{n!(n+a-1)\pi} \times \int_0^\infty f(t) t^{\frac{a-2}{2}} y_n(t; a, 1) dt \quad (3.3)$$

Where  $R(a) < 1 - 2n$ .

The function  $f(t)$  is continuous and of bounded variation in the open interval  $(0, \infty)$ .

### 4. Particular Solution of the Problem

The particular solution of the problem is:

$$f(t) = \frac{\sin \pi a}{\pi} \sum_{n=0}^{\infty} \frac{(-1)^n \Gamma(a+n)(2n+a-1)}{n!(n+a-1)} t^{\frac{a-2}{2}} e^{-\frac{1}{2}t} H_{p_1+1, q_1+2; p_2, q_2; p_2, q_2}^{0, m_1; m_2, n_2; m_3, n_2} \quad (4.1)$$

$$\left[ \begin{matrix} u \\ v \end{matrix} \right] \left[ \begin{matrix} (a_j, \alpha_j; A_j)_{1, p_1}, (a-\sigma-1; \lambda), \\ (c_j, \gamma_j)_{1, n_2}, (c_j, \gamma_j)_{n_2+1, p_2}, \\ (e_j, E_j)_{1, n_3}, (e_j, E_j)_{n_3+1, p_3} \\ (b_j, \beta_j; B_j)_{1, q_1}, (-\sigma-n; \lambda), (a-\sigma+1+n; \lambda), \\ (d_j, \delta_j)_{1, m_2}, (d_j, \delta_j)_{m_2+1, q_2}, \\ (f_j, F_j)_{1, m_3}, (f_j, F_j)_{m_3+1, q_3} \end{matrix} \right] y_n(t, a, 1)$$

Where  $\sigma < 0, R(a) < 1 - 2n, R\left(a - \sigma + \frac{a_j - 1}{\alpha_j}\right) < 2,$

$j = 1, 2, \dots, n_1; \sigma \neq -1, -2, \dots$  and result (1.7), (1.8) and (1.9) are also holds.

**Proof:** Let us consider

$$f(t) = t^{\frac{\sigma-1}{2}} e^{-\frac{1}{2}t} H_{p_1, q_1; p_2, q_2; p_2, q_2}^{0, m_1; m_2, n_2; m_3, n_2} \times \left[ \begin{matrix} u \\ v \end{matrix} \right] \left[ \begin{matrix} (a_j, \alpha_j; A_j)_{1, p_1}, (c_j, \gamma_j; K_j)_{1, n_2}, \\ (c_j, \gamma_j)_{n_2+1, p_2}, (e_j, E_j; R_j)_{1, n_3}, \\ (e_j, E_j)_{n_3+1, p_3} \\ (b_j, \beta_j; B_j)_{1, q_1}, (d_j, \delta_j)_{1, m_2}, \\ (d_j, \delta_j; L_j)_{m_2+1, q_2}, (f_j, F_j)_{1, m_3}, \\ (f_j, F_j; S_j)_{m_3+1, q_3} \end{matrix} \right] \quad (4.2)$$

$$= \sum_{n=0}^{\infty} C_n t^{\frac{a-2}{2}} e^{-\frac{1}{2}t} y_n(t, a, 1)$$

Equation (4.2) is valid, since  $f(t)$  is continuous and of bounded variation in the open interval  $(0, \infty)$ .

Multiplying both sides of (4.2) by  $t^{\frac{a-2}{2}} e^{-\frac{1}{2}t} y_m(t, a, 1)$  and integrating with respect to  $t$  from 0 to  $\infty$ , we get

$$\int_0^{\infty} \left[ \begin{matrix} x^{\sigma-1} e^{-\frac{1}{2}t} y_n(t, a, 1) \overline{H}_{p_1, q_1; p_2, q_2; p_2, q_2}^{0, m_1; m_2, n_2; m_3, n_2} \\ \left[ \begin{matrix} u \\ v \end{matrix} \right] \left[ \begin{matrix} (a_j, \alpha_j; A_j)_{1, p_1}, (c_j, \gamma_j; K_j)_{1, n_2}, (c_j, \gamma_j)_{n_2+1, p_2}, \\ (e_j, E_j; R_j)_{1, n_3}, (e_j, E_j)_{n_3+1, p_3} \\ (b_j, \beta_j; B_j)_{1, q_1}, (d_j, \delta_j)_{1, m_2}, (d_j, \delta_j; L_j)_{m_2+1, q_2}, \\ (f_j, F_j)_{1, m_3}, (f_j, F_j; S_j)_{m_3+1, q_3} \end{matrix} \right] \end{matrix} \right] dt$$

$$= \sum_{n=0}^{\infty} C_n \int_0^{\infty} t^{\frac{a-2}{2}} e^{-\frac{1}{2}t} y_m(t, a, 1) y_n(t, a, 1) dt$$

Now using (2.1) and (1.15), we obtain

$$C_m = \frac{(-1)^m \Gamma(a+m)(2m+a-1) \sin \pi a}{m!(m+a-1) \pi} H_{p_1+1, q_1+2; p_2, q_2; p_2, q_2}^{0, m_1; m_2, n_2; m_3, n_2} \quad (4.3)$$

$$\left[ \begin{matrix} u \\ v \end{matrix} \right] \left[ \begin{matrix} (a_j, \alpha_j; A_j)_{1, p_1}, (a-\sigma-1; \lambda), \\ (c_j, \gamma_j)_{1, n_2}, (c_j, \gamma_j)_{n_2+1, p_2}, \\ (e_j, E_j)_{1, n_3}, (e_j, E_j)_{n_3+1, p_3} \\ (b_j, \beta_j; B_j)_{1, q_1}, (-\sigma-m; \lambda), (a-\sigma+1+m; \lambda), \\ (d_j, \delta_j)_{1, m_2}, (d_j, \delta_j)_{m_2+1, q_2}, \\ (f_j, F_j)_{1, m_3}, (f_j, F_j)_{m_3+1, q_3} \end{matrix} \right]$$

On account of the most general character of the result (4.2) due to presence of the  $\overline{H}$ -function of two variables, numerous special cases can be derived but further sake of brevity those are not presented here.

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