

SOME MULTIPLE SERIES TRANSFORMATION*

By

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SUMMARY

The present note gives a simple proof by induction of a theorem on multiple series transformation and applies this result to derive certain reduction formulas for the generalized Lauricella functions.

1. Introduction. Recently, Srivastava [5] gave a number of cases of reducibility of certain double series with arbitrary terms. Of our concern here is one of his results, which we state as :

Theorem 1. (Srivastava [5, p 297]). Let $\{c_n\}$ be any sequence of complex numbers. Then, for arbitrary ν and σ ,

$$(1) \quad \sum_{m, n=0}^{\infty} c_{m+n} (\nu)_m (\sigma)_n \frac{x^{m+n}}{m! n!} = \sum_{n=0}^{\infty} c_n (\nu + \sigma)_n \frac{x^n}{n!},$$

provided that the series involved converge absolutely.

In particular, if we let

$$(2) \quad c_n = (\mu)_n / (\rho)_n, \quad n = 0, 1, 2, \dots,$$

then, as Srivastava observed [loc. cit.], (1) would yield a well-known case of reducibility of the Appell function F_1 , viz.

$$(3) \quad F_1[\mu, \nu, \sigma; \rho; x, x] = {}_2F_1[\mu, \nu + \sigma; \rho; x], \quad |x| < 1.$$

A generalization of (3) is due to Lauricella [1], who indeed gave the reduction formula [op. cit., p. 150]

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$$(4) \quad F_D^{(n)} [a, b_1, \dots, b_n; c; x, \dots, x] \\ = {}_3F_1[a, b_1 + \dots + b_n; c; x], \quad |x| < 1,$$

where $F_D^{(n)}$ denotes the fourth type of Lauricella's hypergeometric functions of n variables defined by [1, p. 113]

$$(5) \quad F_D^{(n)} [a, b_1, \dots, b_n; c; x_1, \dots, x_n] \\ = \sum_{m_1, \dots, m_n=0}^{\infty} \frac{(a)_{m_1+\dots+m_n} (b_1)_{m_1} \dots (b_n)_{m_n} x_1^{m_1} \dots x_n^{m_n}}{(c)_{m_1+\dots+m_n} m_1! \dots m_n!}, \\ \max \{|x_1|, \dots, |x_n|\} < 1.$$

In view of the known result (4) it would seem natural to look for a multidimensional generalization of the series transformation (1). As a matter of fact, such a generalization of Theorem 1 is given by (cf. [2]) :

Theorem 2. Let the coefficients $C(m)$ be defined for all values of the non-negative integer m , and let $\alpha_1, \dots, \alpha_n$ be arbitrary complex numbers. Then

$$(6) \quad \sum_{m_1, \dots, m_n=0}^{\infty} C(m_1 + \dots + m_n) (\alpha_1)_{m_1} \dots (\alpha_n)_{m_n} \frac{x_1^{m_1} + \dots + m_n}{m_1! \dots m_n!} \\ = \sum_{N=0}^{\infty} C(N) (\alpha_1 + \dots + \alpha_n)_N \frac{x^N}{N!},$$

provided that the series involved are absolutely convergent.

2. **Proof of Theorem 2.** At the outset we remark that the proof of Theorem 2 by the earlier writer [2] makes use of certain operators of finite differences. Our proof of the multiple series transformation (6) is by induction on the positive integer n . Indeed, (6) with $n=2$ is essentially the same as Srivastava's identity (1). Thus, if we assume (6) to hold true for some integer $n > 1$ and denote the first member of (6) by Δ_n , we shall observe that, for arbitrary α_{n+1} ,

$$\begin{aligned}
 (7) \quad \Delta_{n+1} &= \sum_{m_{n+1}=0}^{\infty} (\alpha_{n+1})_{m_{n+1}} \frac{x^{m_{n+1}}}{m_{n+1}!} \\
 &\cdot \sum_{m_1, \dots, m_n=0}^{\infty} C(m_1 + \dots + m_n + m_{n+1}) (\alpha_1)_{m_1} \dots (\alpha_n)_{m_n} \\
 &\quad \cdot \frac{x^{m_1 + \dots + m_n}}{m_1! \dots m_n!} \\
 &= \sum_{M, m_{n+1}=0}^{\infty} C(M + m_{n+1}) (\alpha_1 + \dots + \alpha_n)_M (\alpha_{n+1})_{m_{n+1}} \frac{x^{M+m_{n+1}}}{M! m_{n+1}!} \\
 &= \sum_{N=0}^{\infty} C(N) (\alpha_1 + \dots + \alpha_{n+1})_N \frac{x^N}{N!},
 \end{aligned}$$

by using (6) and (1), successively, it being understood that the various series involved are absolutely convergent.

The last member of (7) exhibits the fact that (6) is true also for $n+1$ if it is true for some positive integer n .

This evidently completes the proof of Theorem 2 by induction.

3. Applications. It is easily verified that the reduction formula (4) is contained in the multiple series transformation (6) with

$$(8) \quad C(m) = (a)_m / (c)_m, \quad m = 0, 1, 2, \dots$$

More generally, if we set

$$(9) \quad C(m) = \frac{\prod_{j=1}^p (a_j)_{m\lambda_j}}{\prod_{j=1}^q (b_j)_{m\mu_j}}, \quad m = 0, 1, 2, \dots,$$

then (6) will yield a reduction formula for a certain class of the generalized Lauricella functions introduced and studied earlier by Srivastava and Daoust ([3], p. 454 et seq.). Following their notations [loc. cit.], we thus obtain

$$\begin{aligned}
 (10) \quad F_{\substack{p: 1; \dots; 1 \\ q: 0; \dots; 0}} \left(\begin{matrix} [a_1: \lambda_1, \dots, \lambda_1], \dots, [a_p: \lambda_p, \dots, \lambda_p]: \\ [b_1: \mu_1, \dots, \mu_1], \dots, [b_q: \mu_q, \dots, \mu_q]: \\ [\alpha_1: 1]; \dots; [\alpha_n: 1]; \\ \text{---}; \dots; \text{---}; x, \dots, x \end{matrix} \right) \\
 = {}_{p+1}Y_q \left[\begin{matrix} (a_1, \lambda_1), \dots, (a_p, \lambda_p), (\alpha_1 + \dots + \alpha_n, 1); \\ (b_1, \mu_1), \dots, (b_q, \mu_q); x \end{matrix} \right],
 \end{aligned}$$

where ${}_p\Psi_q$ denotes Wright's generalized hypergeometric function and, for convergence, $\lambda_j > 0, j=1, \dots, p; \mu_j > 0, j=1, \dots, q$, and

$$(11) \quad \sum_{j=1}^q \mu_j - \sum_{j=1}^p \lambda_j \geq 0,$$

wherein the equality holds when $|x|$ is suitably restricted (cf. [4], pp. 157-158).

In particular, if $\lambda_j=1, j=1, \dots, p$, and $\mu_j=1, j=1, \dots, q$, the reduction formula (10) is simplified to the form

$$(12) \quad F \begin{matrix} p: 1; \dots; 1 \\ q: 0; \dots; 0 \end{matrix} \left(\begin{matrix} a_1, \dots, a_p: \alpha_1; \dots; \alpha_n; \\ b_1, \dots, b_q: -; \dots; -; \end{matrix} x, \dots, x \right) \\ = {}_{p+1}F_q \left[\begin{matrix} a_1, \dots, a_p, \alpha_1 + \dots + \alpha_n; \\ b_1, \dots, b_q; \end{matrix} x \right],$$

provided $p < q$, or $p=q$ and $|x| < 1$.

Evidently, for $p=q=1$, this last reduction formula (12) would correspond to the known result (4) above.

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