

Heat conduction and I-function of several variables

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Abstract

In the present paper, we evaluate two integrals involving the I-function of several complex variables defined by Sharma and Ahmed¹⁴ and their applications are made in solving problem on heat conduction by Bhonsle¹, and in establishing two expansion formulae involving the above function.

1. Introduction

Singh³ evaluated some integrals involving kampe de Feriet function and one of them was employed to obtain a solution of a problem in heat conduction given by Bhonsle¹.

Recently, Chandel and Yadava³ have evaluated certain integrals involving multiple hypergeometric function of Srivastava and Daoust¹³ and their application have been shown in solving the same problem on heat conduction.

In continuation of the above study, the present paper is inspired by the frequent requirement of various properties of special function which play a vital role in the study of potential theory heat conduction and other allied problems in quantum mechanics. Appell's functions and the functions related to them have many applications in mathematical physics^{6,9,10}. Recently I-function of several complex variables has been defined by Sharma and Ahmed¹⁵ in the following way.

$$I_{P_i, q_i; R: [P_i', q_i'; R']; ---; [P_i^{(r)}, q_i^{(r)}; R^{(r)}]}^{o, n} \begin{matrix} : (m_1, n_1) \quad ; ---; (m_\gamma, n_\gamma) \\ \left[\begin{matrix} z_1 \\ \vdots \\ z_\gamma \end{matrix} \right] \left| \begin{matrix} [(a_j; \alpha_j', \dots, \alpha_j^{(r)})_{1, n}] \\ [(b_j; \beta_j', \dots, \beta_j^{(r)})_{1, q}] \end{matrix} \right. \end{matrix}$$

$$[(a_{ji}'; \alpha_j', \dots, \alpha_{ji}^{(r)})_{n+1, P_i}]: [(c_j', \gamma_j')_{1, n_1}], [(c_{ji}', \gamma_{ji}')_{n_1+1, P_i}]; \dots$$

$$[(d_j', \delta_j')_{1, m_1}], [(d_{ji}', \delta_{ji}')_{m_1+1, q_i}]; \dots$$

$$\begin{aligned}
 & \left. \begin{aligned}
 & \dots; [(c_j^{(r)}, \gamma_j^{(r)})_{1, n_r}], [(c_{j_i(\gamma)}^{(r)}, \delta_{j_i(\gamma)}^{(r)})_{n_r+1, P_i^{(r)}}], \\
 & \dots; [(d_j^{(r)}, \delta_j^{(r)})_{1, m_r}], [(d_{j_i(\gamma)}^{(r)}, \delta_{j_i(\gamma)}^{(r)})_{m_r+1, q_i^{(r)}}],
 \end{aligned} \right] \\
 &= \frac{1}{(2\pi\omega)^r} \int_{L_i} \int_{L_r} \frac{\prod_{j=1}^{m_r} \Gamma(d_j^{(r)} - \delta_j^{(r)} \xi_r) \prod_{j=1}^{n_r} \Gamma(1 - c_j^{(r)} + \gamma_j^{(r)} \xi_r)}{\sum_{i^{(r)}=1}^{R^{(r)}} \left[\prod_{j=m_r+1}^{q_i} \Gamma(1 - d_{j_i}^{(r)} + \delta_{j_i}^{(r)} \xi_r) \prod_{j=n_r+1}^{P_i^{(r)}} \Gamma(c_{j_i}^{(r)} - \gamma_{j_i}^{(r)} \xi_r) \right]} \\
 & \frac{\prod_{j=1}^n \Gamma(1 - a_j + \sum_{r=1}^k \alpha_j^{(r)} \xi_r)}{\sum_{i=1}^R \left[\prod_{j=n+1}^{P_i} \Gamma(a_{j_i} - \sum_{r=1}^k \alpha_{j_i}^{(r)} \xi_r) \prod_{j=1}^{q_i} \Gamma(1 - b_{j_i} + \sum_{r=1}^k \beta_{j_i}^{(r)} \xi_r) \right]} d\xi_1, \dots, d\xi_r \tag{1.1}
 \end{aligned}$$

An empty product is interpreted as 1, the coefficient $\alpha_j^{(r)}, j = 1 \dots P_i, \gamma_j^{(r)}, j = 1 \dots P_i, \beta_j^{(r)}, j = 1 \dots q_i, \delta_j^{(r)}, j = 1, \dots, q_i, r = 1 \dots R$ and $n, m_r, n_r, P_i, q_i, P_i^{(r)}, q_i^{(r)}, m$ are positive integers such that, $0 < m < P_i, 0 < m_r < q_i(r)$ and $0 < n_r < P_i(r), r = 1 \dots n$.

The contour L_r in the complex ξ_r -plane is of the mellin-Barnes type which runs from $-\omega\infty$ to $+\omega\infty$ with indentations, if necessary, in such a manner that all the poles of

$\Gamma(d_j^{(r)} - \delta_j^{(r)} \xi_r), j = 1 \dots m_r$ are to the right and those of

$\Gamma(1 - c_j + \gamma_j^{(r)} \xi_r), j = 1 \dots n_r$ and

$\Gamma(1 - a_j + \sum_{r=1}^k \alpha_j^{(r)} \xi_r) \quad j = 1 \dots n$

to the left of L_r , the various parameters being so restricted that these poles are all simple and none of them coincide and with the points $z_r=0, r=1 \dots n$ being tacitly excluded, the multiple integral in (1.1) converges absolutely^{7,8} if

$$\text{larg } (z_r) 1 < \frac{1}{2} \pi \Delta_r, r = 1 \dots n, \tag{1.2}$$

where,

$$\Delta_r = \sum_{j=1}^n \alpha_j^{(r)} - \sum_{j=n+1}^{P_i} \alpha_{j_i}^{(r)} + \sum_{j=1}^{n_r} \gamma_j^{(r)} - \sum_{j=n_r+1}^{P_i^{(r)}} \gamma_{j_i}^{(r)}$$

$$- \sum_{j=1}^{q_i} \beta_{j_i}^{(r)} + \sum_{j=1}^{m_r} \delta_j^{(r)} - \sum_{j=m_r+1}^{q_i} \delta_{j_i}^{(r)} > 0.$$

$r = 1 \dots n$.

In the present paper, we shall evaluate certain

integrals involving the above I-function and their applications will be made in solving problem on heat conduction given by Bhonsle¹ and in establishing some expansion formulae involving the above function¹².

2. Formulae required :

Multiplying both sides of Lebedev equation [8, (u, 16, 1)] by $e^{-z^2} H_{2\nu}(z)$ and using orthogonal property of Hermite polynomials¹¹, we have,

$$\int_{-\infty}^{\infty} z^{2\rho} e^{-z^2} H_{2\nu}(z) dz = \frac{\sqrt{\pi} 2^{(\nu-\rho)} \Gamma(2\rho+1)}{\Gamma(\rho-\nu+1)}, \rho = 0, 1, 2, \dots \quad (2.1)$$

which will be useful in our investigations.

Another formulae required in our investigation is due to ⁴.

$$\int_{-1}^1 (1-z^2)^{\rho-1} P_{\nu}^{\mu}(z) dz = \frac{\pi 2^{\mu} \Gamma\left(\rho + \frac{\mu}{2}\right) \Gamma\left(\rho - \frac{\mu}{2}\right)}{\Gamma\left(1 + \rho + \frac{\rho}{2}\right) \Gamma\left(\rho - \frac{\rho}{2}\right) \Gamma\left(\frac{\rho}{2} + \frac{\mu}{2} + \frac{1}{2}\right)},$$

$$2R_e(\rho) > R_e(\mu)$$

3. Integrals :

Making an appeal to (2.1), we obtain

$$\int_{-\infty}^{\infty} z^{2\rho} e^{-z^2} H_{2g}(z) I_{P_i, q_i; R; [P_i, q_i; R]; \dots; [P_i(r), q_i(r); R^{(r)}]}^{0, n; (m_1, n_1); \dots; (m_r, n_r)}(z)$$

$$\left[\begin{array}{c} x_1 z^{2a} \\ \vdots \\ x_r \end{array} \left| \begin{array}{c} [(a_j, \alpha_j' \dots \alpha_j^{(r)})_{1, n}] [(a_{ji}, \alpha_{ji}' \dots \alpha_{ji}^{(r)})_{n+1, P_i}] \\ [(b_j, \beta_{ji}' \dots \beta_{ji}^{(r)})_{1, q_i}] \end{array} \right. \right]$$

$$[(c_j', \gamma_j')_{1, n_1}] [(c_{ji}', \gamma_{ji}')_{n_1+1, P_i}] ; \dots ; [(c_j^{(r)}, \gamma_j^{(r)})_{1, n_r}]$$

$$[(d_j', \delta_j')_{1, m_1}] [(d_{ji}', \delta_{ji}')_{m_1+1, q_i}] ; \dots ; [(d_j^{(r)}, \delta_j^{(r)})_{1, m_r}]$$

$$\begin{aligned}
 & \left[\begin{array}{l} [(c_{j_i}^{(r)}, \gamma_{j_i}^{(r)})_{n_r+1, p_i}^{(r)}] \\ [(d_{j_i}^{(r)}, \delta_{j_i}^{(r)})_{m_r+1, q_i}^{(r)}] \end{array} \right] dz \\
 &= \sqrt{\pi} 2^{2(v-\zeta)} I_{[p_i, q_i:R]: [p_i+1, q_i+1, :R]; \dots; [p_i^{(r)}, q_i^{(r)}:R^{(r)}]}^{0, n \quad : (m_1+1, n_1); \dots; (m_r, n_r)} \\
 & \left[\begin{array}{l} x_1 z^{-2\alpha} \left[(a_j, \alpha_j' \dots \alpha_j^{(r)})_{1, n}; \quad (-2\rho, 2\alpha) [(c_j', \gamma_j')]_{1, n_1} [(c_{j_i}', \gamma_{j_i}')_{n+1, p_i}] \right. \\ \vdots \\ x_r \left. (b_{j_i}, \beta_{j_i}' \dots \beta_{j_i}^{(r)})_{1, q_i}; (\nu - \rho, \alpha) [(d_j', \delta_j')]_{1, m_1} [(d_{j_i}', \delta_{j_i}')_{m_1+1, q_i}] \right. \\ \vdots \dots [(c_j^{(r)}, \gamma_j^{(r)})_{1, n_r}] [(c_{j_i}^{(r)}, \gamma_{j_i}^{(r)})_{n_r+1, p_i}^{(r)}] \\ \vdots \dots [(d_j^{(r)}, \delta_j^{(r)})_{1, m_r}] [(d_{j_i}^{(r)}, \delta_{j_i}^{(r)})_{m_r+1, q_i}^{(r)}] \end{array} \right] dz \tag{3.1}
 \end{aligned}$$

where,

$$\alpha_i > 0, \operatorname{Im} x_i < \frac{1}{2} \pi, \Delta_r, \operatorname{Re} [1 + 2\rho + 2 \sum_{i=1}^r \alpha_i \gamma_i] > 0,$$

$$\Delta_r = \sum_{j=1}^n \alpha_j^{(r)} - \sum_{j=n+1} \alpha_{j_i}^{(r)} + \sum_{j=1}^{n_r} \gamma_j^{(r)} - \sum_{j=n_r+1}^{p_i} \gamma_{j_i}^{(r)} - \sum_{j=1}^{q_i} \beta_{j_i}^{(r)} + \sum_{j=1}^{m_r} \delta_j^{(r)} - \sum_{j=m_r+1}^{q_i} \delta_{j_i}^{(r)} > 0, r = 1 \dots n$$

$$\text{and, } \gamma_r = \min \operatorname{Re} \left\{ \frac{d_j^{(i)}}{\delta_j^{(i)}} \right\} \quad (j = 1 \dots m_r)$$

Particularly for $\lambda = 0$, the above result reduces to the result due to Bohara and Jain² [2,(2.4)]. Similarly an appeal to (2.2), shows that

$$\begin{aligned}
 & \int_{-1}^1 (1 - z^2)^{\rho-1} P_v^\mu(z) I_{P_i, q_i:R: [P_i, q_i:R]; \dots; [P_i^{(r)}, q_i^{(r)}:R^{(r)}]}^{0, n \quad : (m_1, n_1); \dots; (m_r, n_r)} \\
 & \left[\begin{array}{l} x_1 (1-z^2)^\alpha \left[(a_j; \alpha_j' \dots \alpha_j^{(r)})_{1, n} \right] \quad [a_{j_i}; \alpha_{j_i}' \dots \alpha_{j_i}^{(r)})_{n+1, p_i}]; \\ \vdots \\ x_n \left[(b_{j_i}; \beta_{j_i}' \dots \beta_{j_i}^{(r)})_{1, q_i} \right] \end{array} \right]
 \end{aligned}$$

$$\begin{aligned}
& [(c_j', \gamma_j')_{1, n_1}] [(c_{j_i}', \gamma_{j_i}')_{n_1+1, P_i}] ; \dots ; [(c_j^{(r)}, \gamma_j^{(r)})_{1, n_r}] \\
& [(d_j', \delta_j')_{1, m_1}] [(d_{j_i}', \delta_{j_i}')_{m_1+1, q_i}] ; \dots ; [(d_j^{(r)}, \delta_j^{(r)})_{1, m_r}] \\
& \left[\begin{array}{l} [(c_{j_i}^{(r)}, \gamma_{j_i}^{(r)})_{n_r+1, P_i^{(r)}}] \\ [(d_{j_i}^{(r)}, \delta_{j_i}^{(r)})_{m_r+1, q_i^{(r)}}] \end{array} \right] dz \\
= & \frac{\pi 2^\mu}{\Gamma\left(\frac{\nu + \mu}{2} + 1\right) \Gamma\left(\frac{1 - \mu - \nu}{2}\right)} I_{[P_i', q_i', R']; [P_i'+2, q_i'+2, R']; \dots; [P_i^{(r)}, q_i^{(r)}, R^{(r)}]}^{0, n} : (m_1+2, n_1+2); \dots; (m_r, n_r) \\
& \left[\begin{array}{l} x_1 \left[(a_j, \alpha_j' \dots \alpha_j^{(r)})_{1, n} \right] (1 - \rho - \mu/2, \alpha), (1 + \rho + \mu/2, \alpha) : [(c_j', \gamma_j')_{1, n_1}] \\ \vdots \\ x_r \left[(b_{j_i}, \beta_{j_i}' \dots \beta_{j_i}^{(r)})_{1, q_i} \right] : (-\rho - \nu/2, \alpha), (1 - \rho + \nu/2, \alpha) : [(d_j', \delta_j')_{1, m_1}] \end{array} \right] \\
& \left[\begin{array}{l} [(c_{j_i}', \gamma_{j_i}')_{n_1+1, P_i}] ; \dots ; [(c_j^{(r)}, \gamma_j^{(r)})_{1, n_r}] [(c_{j_i}^{(r)}, \gamma_{j_i}^{(r)})_{n_r+1, P_i^{(r)}}] \\ [(d_{j_i}', \delta_{j_i}')_{m_1+1, q_i}] ; \dots ; [(d_j^{(r)}, \delta_j^{(r)})_{1, m_r}] [(d_{j_i}^{(r)}, \delta_{j_i}^{(r)})_{m_r+1, q_i^{(r)}}] \end{array} \right] dz \quad (3.2)
\end{aligned}$$

where, $2\text{Re}(\rho) > 2\text{Re}(\mu)$, $(\rho \pm \mu/2 - \sum_{r=1}^n \alpha_r \gamma_r) > 0$

$\alpha_r > 0$, $1 \arg x_r < \lambda/2 \Delta_r$ and γ_r are as in (3.1), $r = 1, \dots, n$

4. Application in heat conduction:

Bhosle¹ has employed Hermite polynomials in solving the partial differential equation.

$$\frac{\partial \phi}{\partial t} = k \frac{\partial^2 \phi}{\partial z^2} - k \phi z^2 \quad (4.1)$$

where $\phi(z, t)$ tends to zero for large of t and when $|z| \rightarrow \infty$, this equation related to the problem of heat conduction⁵

$$\frac{\partial \phi}{\partial t} = k \frac{\partial^2 \phi}{\partial z^2} - h_1'(\phi - \phi_0) \quad (4.2)$$

Provided that $\phi_0 = 0$ and $h_1 = kz^2$,

The solution of (4.1) given by Bhosle¹ Rs.

$$\phi(z, t) = \sum_{r=0}^{\infty} \phi_r e^{-(1+2r)kt - z^2/2} H_r(z) \quad (4.3)$$

we shall consider the problem of determining a function $\phi(z, t)$; if $t=0$, then

$$\phi(z,0) = z^{2\rho} e^{-z^2} I_{p_i, q_i; R: [p_i, q_i; R]; \dots; [p_i^{(r)}, q_i^{(r)}; R^{(r)}]}^{0, n \quad ; (m_1, n_1); \dots; (m_r, n_r)}$$

$$\left[\begin{array}{c} x_1 z^{2\alpha} \\ \vdots \\ x_r \end{array} \left| \begin{array}{l} [(a_j; \alpha_j' \dots \alpha_j^{(r)})_{1, n}] \quad [(a_{j_i}; \alpha_{j_i}' \dots \alpha_{j_i}^{(r)})_{n+1, p_i}]; \\ (b_j, ; \beta_{j_i}' \dots \beta_{j_i}^{(r)})_{1, q_i} \end{array} \right. \right]$$

$$\left[\begin{array}{l} [(c_j', \gamma_j')_{1, n_1}] [(c_{j_i}', \gamma_{j_i}')_{n_1+1, p_i}]; \dots; [(c_j^{(r)}, \gamma_j^{(r)})_{1, n_r}] [(c_{j_i}^{(r)}, \gamma_{j_i}^{(r)})_{n_r+1, p_i^{(r)}}] \\ [(d_j', \delta_j')_{1, m_1}] [(d_{j_i}', \delta_{j_i}')_{m_1+1, q_i}]; \dots; [(d_j^{(r)}, \delta_j^{(r)})_{1, m_r}] [(d_{j_i}^{(r)}, \delta_{j_i}^{(r)})_{m_r+1, q_i^{(r)}}] \end{array} \right] dz \tag{4.4}$$

Now an appeal to the above results (4.3) and (4.4) gives,

$$\int_{-\infty}^{\infty} e^{-z^2} z^{2\rho} H_{\mu}(z) I_{p_i, q_i; R: [p_i, q_i; R]; \dots; [p_i^{(r)}, q_i^{(r)}; R^{(r)}]}^{0, n \quad ; (m_1, n_1); \dots; (m_r, n_r)}$$

$$\left[\begin{array}{c} x_1 z^{2\alpha} \\ \vdots \\ x_r \end{array} \left| \begin{array}{l} [(a_j; \alpha_j' \dots \alpha_j^{(r)})_{1, n}] \quad [a_{j_i}; \alpha_{j_i}' \dots \alpha_{j_i}^{(r)}]_{n+1, p_i} : [(c_j', \gamma_j')_{1, n_1}] \\ (b_j, ; \beta_{j_i}' \dots \beta_{j_i}^{(r)})_{1, q_i} \quad : [(d_j', \delta_j')_{1, m_1}] \end{array} \right. \right]$$

$$\left[\begin{array}{l} [(c_{j_i}', \gamma_{j_i}')_{n_1+1, p_i}]; \dots; [(c_j^{(r)}, \gamma_j^{(r)})_{1, n_r}], [(c_{j_i}^{(r)}, \gamma_{j_i}^{(r)})_{n_r+1, p_i^{(r)}}] \\ [(d_{j_i}', \delta_{j_i}')_{m_1+1, q_i}]; \dots; [(d_j^{(r)}, \delta_j^{(r)})_{1, m_r}] [(d_{j_i}^{(r)}, \delta_{j_i}^{(r)})_{m_r+1, q_i^{(r)}}] \end{array} \right] dz$$

$$= \sum_{r=0}^{\infty} Q_r \int_{-\infty}^{\infty} e^{-z^2/2} H_r(z) H_{\mu}(z) dz$$

$$= (2\lambda)^{1/2} \mu! Q_4 \tag{4.5}$$

See orthogonal property of Hermite polynomials⁴ [4, P. 289], which on further application of (3.1) gives,

$$Q_{\mu} = \frac{2^{\mu-2\rho-1/2}}{\mu!} I_{p_i, q_i; R: [P_i+1, q_i'+1; R]; \dots; [P_i^{(r)}, q_i^{(r)}; R^{(r)}]}^{0, n \quad ; (m_1+1, n_1); \dots; (m_r, n_r)}$$

$$\left[\begin{array}{c} x_1 z^{-2\alpha} \\ \vdots \\ x_r \end{array} \left| \begin{array}{l} [(a_j; \alpha_j' \dots \alpha_j^{(r)})_{1,n}] \quad [(a_{j_i}; \alpha_{j_i}' \dots \alpha_{j_i}^{(r)})_{n+1, p_i}] : \\ (b_{j_i}; \beta_{j_i}' \dots \beta_{j_i}^{(r)})_{1, q_i} \end{array} \right. \right. \\ \left. \left. [(c_j', \gamma_j')]_{1, n_1} [(c_{j_i}', \gamma_{j_i}')_{n_1+1, p_i}] ; \dots ; [(c_j^{(r)}, \gamma_j^{(r)})_{1, n_r}] [(c_{j_i}^{(r)}, \gamma_{j_i}^{(r)})_{n_r+1, p_i^{(r)}}] \right. \right. \\ \left. \left. [(d_j', \delta_j')]_{1, m_1} [(d_{j_i}', \delta_{j_i}')_{m_1+1, q_i}] ; \dots ; [(d_j^{(r)}, \delta_j^{(r)})_{1, m_r}] [(d_{j_i}^{(r)}, \delta_{j_i}^{(r)})_{m_r+1, q_i^{(r)}}] \right. \right] dz \quad (4.6)$$

Thus by (4.3) solution of main problem is

$$\phi(z, t) = \sum_{r=0}^{\infty} e^{-(1-2r)kt - z^2 t^2} H_{(r)}(z) \frac{z^{r-2\rho-1/2}}{r!} I_{P_i, q_i; R; [P_{i+1}, q_{i+1}; R']; \dots; [P_i^{(r)}, q_i^{(r)}; R^{(r)}]}^{0, n \quad ; (m_1+1, n_1); \dots; (m_r, n_r)} \\ \left[\begin{array}{c} x_1 z^{-2\alpha} \\ \vdots \\ x_r \end{array} \left| \begin{array}{l} [(a_j; \alpha_j' \dots \alpha_j^{(r)})_{1,n}] \quad [(a_{j_i}; \alpha_{j_i}' \dots \alpha_{j_i}^{(r)})_{n+1, p_i}] , (-2\rho, 2\alpha) \\ (b_{j_i}; \beta_{j_i}' \dots \beta_{j_i}^{(r)})_{1, q_i} \end{array} \right. \right. \\ \left. \left. [(c_j', \gamma_j')]_{1, n_1} [(c_{j_i}', \gamma_{j_i}')_{n_1+1, p_i}] ; \dots ; [(c_j^{(r)}, \gamma_j^{(r)})_{1, n_r}] [(c_{j_i}^{(r)}, \gamma_{j_i}^{(r)})_{n_r+1, p_i^{(r)}}] \right. \right. \\ \left. \left. [(d_j', \delta_j')]_{1, m_1} [(d_{j_i}', \delta_{j_i}')_{m_1+1, q_i}] ; \dots ; [(d_j^{(r)}, \delta_j^{(r)})_{1, m_r}] [(d_{j_i}^{(r)}, \delta_{j_i}^{(r)})_{m_r+1, q_i^{(r)}}] \right. \right] dz \\ (\mu/2, \alpha)$$

5. Expansion formulae :

Making an use (4.3), (4.4) and (4.6), we establish

$$z^{2\rho} e^{-z^2/2} I_{P_i, q_i; R; [P_i, q_i; R']; \dots; [P_i^{(r)}, q_i^{(r)}; R^{(r)}]}^{0, n \quad ; (m_1, n_1); \dots; (m_r, n_r)} \\ \left[\begin{array}{c} x_1 z^{2\alpha} \\ \vdots \\ x_n \end{array} \left| \begin{array}{l} [(a_j; \alpha_j' \dots \alpha_j^{(r)})_{1,n}] \quad [(a_{j_i}; \alpha_{j_i}' \dots \alpha_{j_i}^{(r)})_{n+1, p_i}] ; \\ (b_{j_i}; \beta_{j_i}' \dots \beta_{j_i}^{(r)})_{1, q_i} \end{array} \right. \right. \\ \left. \left. [(c_j', \gamma_j')]_{1, n_1} [(c_{j_i}', \gamma_{j_i}')_{n_1+1, p_i}] ; \dots ; [(c_j^{(r)}, \gamma_j^{(r)})_{1, n_r}] [(c_{j_i}^{(r)}, \gamma_{j_i}^{(r)})_{n_r+1, p_i^{(r)}}] \right. \right. \\ \left. \left. [(d_j', \delta_j')]_{1, m_1} [(d_{j_i}', \delta_{j_i}')_{m_1+1, q_i}] ; \dots ; [(d_j^{(r)}, \delta_j^{(r)})_{1, m_r}] [(d_{j_i}^{(r)}, \delta_{j_i}^{(r)})_{m_r+1, q_i^{(r)}}] \right. \right] dz$$

$$\begin{aligned}
 &= \sum_{r=0}^{\infty} \frac{2^{\gamma-2\rho-1/2}}{r!} I_{[P_i, q_i; R]}^{0, n} \quad : (m_1+1, n_1); \dots; (m_r, n_r) \\
 & \quad : [P_i', q_i'; R']; \dots; [P_i^{(r)}, q_i^{(r)}; R^{(r)}] \\
 & \left[\begin{array}{l} x_1 \dots x_r \\ \vdots \\ x_r \end{array} \right] \left[\begin{array}{l} [(a_j; \alpha_j' \dots \alpha_j^{(r)})_{1, n}] \quad [(a_{j_i}; \alpha_{j_i}' \dots \alpha_{j_i}^{(r)})_{n+1, p_i}], (-2\rho, 2\alpha); [(c_j', \gamma_j')_{1, n_1}], \\ (b_{j_i}, \beta_{j_i}' \dots \beta_{j_i}^{(r)})_{1, q_i} \end{array} \right. \\
 & \quad \left. \left. \begin{array}{l} [(c_{j_i}', \gamma_{j_i}')_{n_1+1, p_i}]; \dots; [(c_j^{(r)}, \gamma_j^{(r)})_{1, n_r}] [(c_{j_i}^{(r)}, \gamma_{j_i}^{(r)})_{n_r+1, p_i^{(r)}}] \\ [(d_{j_i}', \delta_{j_i}')_{m_1+1, q_i}]; \dots; [(d_j^{(r)}, \delta_j^{(r)})_{1, m_r}] [(d_{j_i}^{(r)}, \delta_{j_i}^{(r)})_{m_r+1, q_i^{(r)}}] \end{array} \right] dz \quad (5.1)
 \end{aligned}$$

Similarly making an appeal to (3.2) and orthogonal property of $P_v^\mu(z)$ [4, P, 278], we obtain the following expansion formula:

$$\begin{aligned}
 & (1 - z^2)^{\rho-1} I_{[P_i, q_i; R]}^{0, n} \quad : (m_1+1, n_1); \dots; (m_r, n_r) \\
 & \quad : [P_i', q_i'; R']; \dots; [P_i^{(r)}, q_i^{(r)}; R^{(r)}] \\
 & \left[\begin{array}{l} x_1 \dots x_r \\ \vdots \\ x_r \end{array} \right] \left[\begin{array}{l} [(a_j; \alpha_j' \dots \alpha_j^{(r)})_{1, n}] \quad [a_{j_i}; \alpha_{j_i}' \dots \alpha_{j_i}^{(r)}]_{n+1, p_i}]; \\ (b_{j_i}, \beta_{j_i}' \dots \beta_{j_i}^{(r)})_{1, q_i} \end{array} \right. \\
 & \quad \left. \left. \begin{array}{l} [(c_j', \gamma_j')_{1, n_1}] [(c_{j_i}', \gamma_{j_i}')_{n_1+1, p_i}]; \dots; [(c_j^{(r)}, \gamma_j^{(r)})_{1, n_r}] [(c_{j_i}^{(r)}, \gamma_{j_i}^{(r)})_{n_r+1, p_i^{(r)}}] \\ [(d_j', \delta_j')_{1, m_1}] [(d_{j_i}', \delta_{j_i}')_{m_1+1, q_i}]; \dots; [(d_j^{(r)}, \delta_j^{(r)})_{1, m_r}] [(d_{j_i}^{(r)}, \delta_{j_i}^{(r)})_{m_r+1, q_i^{(r)}}] \end{array} \right] \\
 &= \sum_{\nu=0}^{\infty} \frac{\pi(2\nu+1)(\nu-\mu)! 2^{\mu-1}}{(\mu+\nu)! \Gamma\left(\frac{\mu+\nu}{2}+1\right) \Gamma\left(\frac{1-\mu-\nu}{2}\right)}
 \end{aligned}$$

$$P_v^\mu(z) I_{[P_i, q_i; R]}^{0, n} \quad : (m_1+2, n_1+2); \dots; (m_r, n_r) \\
 \quad : [P_i'+2, q_i'+2; R']; \dots; [P_i^{(r)}, q_i^{(r)}; R^{(r)}]$$

$$\left[\begin{array}{l} x_1 \\ \vdots \\ x_r \end{array} \right] \left[\begin{array}{l} [(a_j, \alpha_j' \dots \alpha_j^{(r)})_{1,n}] \quad (1 - \rho - \mu/2, \alpha), (1 + \rho + \mu/2, \alpha) : \\ [(b_{ji}, \beta_{ji}' \dots \beta_{ji}^{(r)})_{1,q_i}] : (-\rho - \nu/2, \alpha), (1 - \rho + \nu/2, \alpha) : \end{array} \right]$$

$$\left[\begin{array}{l} [(c_j', \gamma_j')_{1,n_1}] [(c_{ji}', \gamma_{ji}')_{n_1+1, p_i}]; \dots; [(c_j^{(r)}, \gamma_j^{(r)})_{1, n_r}] [(c_{ji}^{(r)}, \gamma_{ji}^{(r)})_{n_r+1, p_i^{(r)}}] \\ [(d_j', \delta_j')_{1, m_1}] [(d_{ji}', \delta_{ji}')_{m_1+1, q_i}]; \dots; [(d_j^{(r)}, \delta_j^{(r)})_{1, m_r}] [(d_{ji}^{(r)}, \delta_{ji}^{(r)})_{m_r+1, q_i^{(r)}}] \end{array} \right]$$

(5.2)

In the last we remark that I-function of several complex variables is most generalized function, therefore, specializing the number of variables and values of parameters, we can get results for different special functions of different variables.

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