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EXPONENTIAL-BESSEL PARTIAL DIFFERENTIAL EQUATION AND FOX'S H-FUNCTION

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ABSTRACT : In this paper, we present and solve a two dimensional Exponential-Bessel partial differential equation, and obtain a particular solution of it involving Fox's H−function.

1. - INTRODUCTION . The object of this paper is to formulate a two dimensional Exponential-Bessel partial differential equation and obtain its double series solution. We further present a particular solution of our Exponential-Bessel equation involving Fox's H−function. It is interesting to note that the particular solution also yields a new two dimensional series expansion for Fox's H-function involving exponential functions and Bessel functions.

The H-function introduced by Fox [5, p. 408], will be represented as follows :

$$H_{p,q}^{m,n}\left[z \left|{}^{(a_1,e_1),\dots,(a_p,e_p)}_{(b_1,f_1),\dots,(b_q,f_q)}\right.\right] \equiv H_{p,q}^{m,n}\left[z \left|{}^{(a_p,e_p)}_{(b_q,f_q)}\right.\right]. \tag{1.1}$$

In what follows for sake of brevity :

$$\sum_{j=1}^{p} e_j - \sum_{j=1}^{q} f_j \equiv A, \sum_{j=1}^{n} e_j - \sum_{j=n+1}^{p} e_j + \sum_{j=1}^{m} f_j - \sum_{j=m+1}^{q} f_j \equiv B.$$

The following formulae are required in the proof :

The integral [2, p. 704, (2.2)] :

$$(1.2)\qquad \int_0^{\Pi} cos2ux(sin\frac{x}{2})^{-2w_1} H^{m,n}_{p,q}\left[z\,(sin\frac{x}{2})^{-2h}\mid {}^{(a_p,e_p)}_{(b_q,f_q)}\right] dx$$

$$= \sqrt{(\Pi)}H^{m+1,n+1}_{p+2,q+2}\left[z\mid^{(1-w_1-2u,h),(a_p,e_p),(1-w_1+2u,h)}_{(1/2-w_1,h),(b_q,f_q),(1-w_1,h)}\right],$$

where $h>0,\sum_{j=1}^{p} e_j-\sum_{j=1}^{q} f_j\equiv A\le 0,\sum_{j=1}^{n} e_j-\sum_{j=n+1}^{1} e_j+\sum_{j=1}^{m} e_j-\sum_{j=m+1}^{q} f_j\equiv B>0,$ $|argz|<1/2B\Pi, Re(1-2w_1)-2h\max_{1\le j\le n}[Re(a_j-1)/e_j]>0.$

The integral [7, p. 94, (2.2)] :

$$(1.3)\qquad \int_0^{\infty} y^{w_2-1}sinyJ_v(y)H^{m,n}_{p,q}\left[zy^{2k}\mid {}^{(a_p,e_p)}_{(b_q,f_q)}\right] dy$$

$$=2^{w_2-1}\sqrt{\Pi}\,H^{m+1,n+1}_{p+4,q+1}\left[\begin{array}{cccccc} & | & \left(\frac{1-w_2-v}{2},k\right) & , & (a_p,e_p) & , \left(1+\frac{v-w_2}{2},k\right) \\ 2^{2k}z & | & \left(1-\frac{v+w_2}{2},k\right) & , & \left(\frac{1+v-w_2}{2},k\right) & \\ & | & (\frac{1}{2}-w_2,2k) & , & (b_q,f_q) & \end{array}\right],$$

where $k>0,A\le 0,B>0,|argz|<1/2B\Pi,Re(w_2+v)+2k\min_{1\le j\le m}[Reb_j/f_j]>0.$

The orthogonality property of the Bessel functions [6, p. 291, (6)] :

$$(1.4)\qquad \int_0^{\infty} x^{-1}J_{a+2n+1}(x)\;J_{a+2m+1}(x)dx$$

$$=\begin{cases}0,\text{ if } \; m\neq n\;;\\ (4n+2a+2)^{-1}\;,\text{if } m=n\;,\;Rea+m+n>-1.\end{cases}$$

The following orthogonality property :

$$(1.5)\qquad \int_0^{\Pi} e^{2imx}cos2nxdx=\begin{cases}0,m\neq n\\ \Pi/2,m=n\neq 0\\ \Pi,m=n=0.\end{cases}$$

2. TWO DIMENSIONAL EXPONENTIAL-BESSEL PARTIAL DIFFERENTIAL EQUATION

Let us consider

$$\frac{\partial u}{\partial t}=c\frac{\partial^2 u}{\partial x^2}+y^2\frac{\partial^2 u}{\partial y^2}+y\frac{\partial u}{\partial y}+y^2u, \tag{2.1}$$

where $u\equiv u(x,y,t)$ and $u(x,y,0)=f(x,y)$.

To solve (2.1), we assume that (2.1) has a solution of the form :

$$u(x,y,t)=e^{4cr^2t+(v+2s+1)^2t}X(ix)Y(y). \tag{2.2}$$

The substitution of (2.2) into (2.1) yields :

$$-c\Big[X"+4r^2X\Big]Y+X\Big[y^2Y"+yY'+\{y^2-(v+2s+1)^2\}Y\Big]=0. \tag{2.3}$$

We see that $X"+4r^2X=0$ has a solution $X=e^{2rix}$ and $y^2Y"+yY'+\{y^2-(v+2s+1)^2\}Y=0$ is Bessel equation [1, p. 200, (6.25)], with solution $Y=J_{v+2s+1}(y)$. Therefore the soluiton of (2.1) is of the form :

$$u(x,y,t)=e^{4cr^2t+(v+2s+1)^2t}e^{2rix}J_{v+2s+1}(y). \tag{2.4}$$

In view of the principle of superposition, the general solution of (2.1) is given by

$$u(x,y,t)=\sum_{r=-\infty}^{\infty}\sum_{s=0}^{\infty}A_{r,s}e^{4cr^2t+(v+2s+1)^2t+2rix}J_{v+2s+1}(y). \tag{2.5}$$

In (2.5), putting $t=0$, we get

$$f(x,y)=\sum_{r=-\infty}^{\infty}\sum_{s=0}^{\infty}A_{r,s}e^{2rix}J_{v+2s+1}(y). \tag{2.6}$$

Multiplying both sides of (2.6) by $y^{-1}cos2uxJ_{v+2w+1}(y)$, integrating with respect to y from 0 to ∞ and with respect to x from 0 to Π, then using (1.4) and (1.5), the Fourier Exponential-Bessel coefficients are given by

$$A_{r,s}=\frac{4}{\Pi}(v+2s+1)\times\int_0^{\Pi}\int_0^{\infty}f(x,y)y^{-1}cos2rxJ_{v+2s+1}(y)dydx. \tag{2.7}$$

In view of the theory of double and multiple Fourier series given by Carslaw and Jaeger [3, pp. 180-183], and many other references, such as Erdélyi [4, pp. 64-65]etc..., the double series (2.6) is convergent, provided the function $f(x,y)$ is defined in the region $0 < x < \pi, 0 < y < \infty$. In brief, the double series (2.6) converges, if the double integral on the right hand side of (2.7) exists.

In the subsequent section, we take $f(x,y)$ as Fox's H-function and present another method to obtain Fourier exponential-Bessel coefficients $A_{r,s}$.

3. PARTICULAR SOLUTION INVOLVING FOX'S H-FUNCTION

The particular solution to be obtained is

$$(3.1) \qquad u(x,y,t) = 2^{W_2+1} \sum_{r=-\infty}^{\infty} \sum_{s=0}^{\infty} e^{4cr^2t+(v+2s+1)^2t+2rix}(v+2+s+1)j_{v+2s+1}(y)$$

$$\times H^{m+2,n+2}_{p+6,q+3}\left[2^{2k}z \,\middle|\, \begin{matrix} (1-w_1-2r,h), \left(-\frac{w_2+v+2s}{2},k\right), (a_p,e_p), \\ (1-w_1+2r,h), \left(1+\frac{v+2s+1-w_2}{2},k\right), \\ \\ \left(1+\frac{v+2s+1+w_2}{2},k\right), \left(1+\frac{v+2s-w_2}{2},k\right) \\ (\frac{1}{2}-w,h), (\frac{1}{2}-w_2,k), (b_q,f_q), (1-w_1,h) \end{matrix} \right],$$

valid under the conditions of (1.2), (1.3) and (1;4).

Proof. Let

$$(3.2) \qquad f(x,y) = \left(sin\frac{x}{2}\right)^{-2w_1} y^{w_2} siny H^{m,n}_{p,q}\left[z\left(sin\frac{x}{2}\right)^{-2h} y^{2k} \,\middle|\, \begin{matrix} (a_p,e_p) \\ \\ (b_q,f_q) \end{matrix} \right]$$

$$= \sum_{r=-\infty}^{\infty} \sum_{s=0}^{\infty} A_{r,s} e^{2irx} J_{v+2s+1}(y).$$

Equation (3.2) is valid, since $f(x,y)$ is defined in the region $0 < x < \Pi, 0 < y < \infty$.

Multiplying both sides of (3.2) by $y^{-1}J_{v+2w+1}(y)$ and integrating with respect to y from 0 to ∞, then using (1.3) and (1;4). Now multiplying both sides of the resulting expression by $cos2ux$ and integrating with respect to x from 0 to Π, then using (1.2) and (1.5), we obtain the value of $A_{r,s}$. Substituting this value of $A_{r,s}$ in (2.5), the expansion (3.1) is obtained.

NOTE 1 : The value of $A_{0,s}$ is one-half the value of $A_{r,s}$.

NOTE 2 : If we put $t = 0$ in (3.1), it reduces to a new two dimensional series expansion for Fox's H-function involving exponential functions and Bessel functions.

Since on specializing the parameters Fox's H-function yields almost all special functions appearing in applied mathematics and physical sciences. Therefore, the result (3.1) presented in this paper is of a general character and hence may encompass several cases of interest.

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