

## Fractional derivatives involving multivariable I-function I

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**ABSTRACT**

In this document, we derive three key formulas for the fractional derivatives of the multivariable I-function defined by Prasad [2] which is defined by a multiple contour integral of Mellin-Barnes type.

Keywords: Fractional derivative, multivariable I-function, Generalized Leibnitz rule.

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### 1. Introduction and preliminaries.

Srivastava et al [3] have obtained a number of key formulas for the fractional derivatives of the multivariable H-function defined by Srivastava et al [4]. The main of this paper is obtained three formulas for the fractional derivatives of the multivariable I-function defined by Prasad [2].

The multivariable I-function of r-variables is defined in term of multiple Mellin-Barnes type integral :

$$I(z_1, z_2, \dots, z_r) = I_{p_2, q_2, p_3, q_3; \dots; p_r, q_r; p^{(1)}, q^{(1)}; \dots; p^{(r)}, q^{(r)}}^{0, n_2; 0, n_3; \dots; 0, n_r; m^{(1)}, n^{(1)}; \dots; m^{(r)}, n^{(r)}} \left( \begin{matrix} z_1 \\ \cdot \\ \cdot \\ \cdot \\ z_r \end{matrix} \middle| \begin{matrix} (a_{2j}; \alpha'_{2j}, \alpha''_{2j})_{1, p_2}; \dots; \\ \\ \\ (b_{2j}; \beta'_{2j}, \beta''_{2j})_{1, q_2}; \dots; \end{matrix} \right)$$

$$\left( \begin{matrix} (a_{rj}; \alpha_{rj}^{(1)}, \dots, \alpha_{rj}^{(r)})_{1, p_r}; (a_j^{(1)}, \alpha_j^{(1)})_{1, p^{(1)}}; \dots; (a_j^{(r)}, \alpha_j^{(r)})_{1, p^{(r)}} \\ \\ (b_{rj}; \beta_{rj}^{(1)}, \dots, \beta_{rj}^{(r)})_{1, q_r}; (b_j^{(1)}, \beta_j^{(1)})_{1, q^{(1)}}; \dots; (b_j^{(r)}, \beta_j^{(r)})_{1, q^{(r)}} \end{matrix} \right) \tag{1.1}$$

$$= \frac{1}{(2\pi\omega)^r} \int_{L_1} \dots \int_{L_r} \phi(s_1, \dots, s_r) \prod_{i=1}^r \theta_i(t_i) z_i^{t_i} dt_1 \dots dt_r \tag{1.2}$$

The defined integral of the above function, the existence and convergence conditions, see Y,N Prasad [2]. Throughout the present document, we assume that the existence and convergence conditions of the multivariable I-function.

The condition for absolute convergence of multiple Mellin-Barnes type contour (1.9) can be obtained by extension of the corresponding conditions for multivariable H-function given by as :

$$|arg z_i| < \frac{1}{2} \Omega_i \pi, \text{ where}$$

$$\Omega_i = \sum_{k=1}^{n^{(i)}} \alpha_k^{(i)} - \sum_{k=n^{(i)}+1}^{p^{(i)}} \alpha_k^{(i)} + \sum_{k=1}^{m^{(i)}} \beta_k^{(i)} - \sum_{k=m^{(i)}+1}^{q^{(i)}} \beta_k^{(i)} + \left( \sum_{k=1}^{n_2} \alpha_{2k}^{(i)} - \sum_{k=n_2+1}^{p_2} \alpha_{2k}^{(i)} \right) + \dots +$$

$$\left( \sum_{k=1}^{n_s} \alpha_{sk}^{(i)} - \sum_{k=n_s+1}^{p_s} \alpha_{sk}^{(i)} \right) - \left( \sum_{k=1}^{q_2} \beta_{2k}^{(i)} + \sum_{k=1}^{q_3} \beta_{3k}^{(i)} + \dots + \sum_{k=1}^{q_s} \beta_{sk}^{(i)} \right) \tag{1.3}$$

where  $i = 1, \dots, r$

The complex numbers  $z_i$  are not zero. Throughout this document, we assume the existence and absolute convergence conditions of the multivariable I-function. We may establish the asymptotic expansion in the following convenient form :

$$I(z_1, \dots, z_r) = O(|z_1|^{\alpha_1}, \dots, |z_r|^{\alpha_r}), \max(|z_1|, \dots, |z_r|) \rightarrow 0$$

$$I(z_1, \dots, z_r) = O(|z_1|^{\beta_1}, \dots, |z_r|^{\beta_r}), \min(|z_1|, \dots, |z_r|) \rightarrow \infty$$

where  $k = 1, \dots, r : \alpha'_k = \min[Re(b_j^{(k)} / \beta_j^{(k)})], j = 1, \dots, m_k$  and

$$\beta'_k = \max[Re((a_j^{(k)} - 1) / \alpha_j^{(k)})], j = 1, \dots, n_k$$

We will use these following notations in this paper:

$$U_r = p_2, q_2; p_3, q_3; \dots; p_{r-1}, q_{r-1}; V_r = 0, n_2; 0, n_3; \dots; 0, n_{r-1} \tag{1.4}$$

$$W_r = (p^{(1)}, q^{(1)}); \dots; (p^{(r)}, q^{(r)}); X_r = (m^{(1)}, n^{(1)}); \dots; (m^{(r)}, n^{(r)}) \tag{1.5}$$

$$A = (a_{2k}; \alpha_{2k}^{(1)}, \alpha_{2k}^{(2)}); \dots; (a_{(r-1)k}; \alpha_{(r-1)k}^{(1)}, \alpha_{(r-1)k}^{(2)}, \dots, \alpha_{(r-1)k}^{(r-1)}) \tag{1.6}$$

$$B = (b_{2k}; \beta_{2k}^{(1)}, \beta_{2k}^{(2)}); \dots; (b_{(r-1)k}; \beta_{(r-1)k}^{(1)}, \beta_{(r-1)k}^{(2)}, \dots, \beta_{(r-1)k}^{(r-1)}) \tag{1.7}$$

$$\mathfrak{A} = (a_{rk}; \alpha_{rk}^{(1)}, \alpha_{rk}^{(2)}, \dots, \alpha_{rk}^{(r)}) : \mathfrak{B} = (b_{rk}; \beta_{rk}^{(1)}, \beta_{rk}^{(2)}, \dots, \beta_{rk}^{(r)}) \tag{1.8}$$

$$A_1 = (a_k^{(1)}, \alpha_k^{(1)})_{1,p^{(1)}}; \dots; (a_k^{(r)}, \alpha_k^{(r)})_{1,p^{(r)}}; B_1 = (b_k^{(1)}, \beta_k^{(1)})_{1,p^{(1)}}; \dots; (b_k^{(r)}, \beta_k^{(r)})_{1,p^{(r)}} \tag{1.9}$$

The multivariable I-function of r-variables write :

$$I(z_1, \dots, z_r) = I_{U_r; p_r, q_r; W_r}^{V_r; 0, n_r; X_r} \left( \begin{matrix} z_1 \\ \cdot \\ \cdot \\ \cdot \\ z_r \end{matrix} \middle| \begin{matrix} A; \mathfrak{A}; A_1 \\ B; \mathfrak{B}; B_1 \end{matrix} \right) \tag{1.10}$$

$$I(z'_1, z'_2, \dots, z'_s) = I_{p'_2, q'_2, p'_3, q'_3; \dots; p'_s, q'_s; p'^{(1)}, q'^{(1)}; \dots; p'^{(s)}, q'^{(s)}}^{0, n'_2; 0, n'_3; \dots; 0, n'_s; m'^{(1)}, n'^{(1)}; \dots; m'^{(s)}, n'^{(s)}} \left( \begin{matrix} z'_1 \\ \cdot \\ \cdot \\ \cdot \\ z'_s \end{matrix} \middle| \begin{matrix} (a'_{2j}; \alpha'_{2j}^{(1)}, \alpha'_{2j}^{(2)})_{1, p'_2}; \dots; \\ (b'_{2j}; \beta'_{2j}^{(1)}, \beta'_{2j}^{(2)})_{1, q'_2}; \dots; \end{matrix} \right)$$

$$\left( \begin{aligned} & (a'_{sj}; \alpha^{(1)'}_{sj}, \dots, \alpha^{(s)'}_{sj})_{1,p'_s} : (a^{(1)'}_j, \alpha^{(1)'}_j)_{1,p'(1)}; \dots ; (a^{(s)'}_j, \alpha^{(s)'}_j)_{1,p'(s)} \\ & (b'_{sj}; \beta^{(1)'}_{sj}, \dots, \beta^{(s)'}_{sj})_{1,q'_s} : (b^{(1)'}_j, \beta^{(1)'}_j)_{1,q'(1)}; \dots ; (b^{(s)'}_j, \beta^{(s)'}_j)_{1,q'(s)} \end{aligned} \right) \quad (1.11)$$

$$= \frac{1}{(2\pi\omega)^s} \int_{L_1} \dots \int_{L_s} \psi(t_1, \dots, t_s) \prod_{i=1}^s \xi_i(t_i) z_i^{t_i} dt_1 \dots dt_s \quad (1.12)$$

The defined integral of the above function, the existence and convergence conditions, see Y,N Prasad [2]. Throughout the present document, we assume that the existence and convergence conditions of the multivariable I-function.

The condition for absolute convergence of multiple Mellin-Barnes type contour (1.9) can be obtained by extension of the corresponding conditions for multivariable H-function given by as :

where  $|arg z'_i| < \frac{1}{2} \Omega'_i \pi$ ,

$$\Omega'_i = \sum_{k=1}^{n'^{(i)}} \alpha'_k{}^{(i)} - \sum_{k=n'^{(i)}+1}^{p'^{(i)}} \alpha'_k{}^{(i)} + \sum_{k=1}^{m'^{(i)}} \beta'_k{}^{(i)} - \sum_{k=m'^{(i)}+1}^{q'^{(i)}} \beta'_k{}^{(i)} + \left( \sum_{k=1}^{n'_2} \alpha'_{2k}{}^{(i)} - \sum_{k=n_2+1}^{p'_2} \alpha'_{2k}{}^{(i)} \right) + \dots + \left( \sum_{k=1}^{n'_s} \alpha'_{sk}{}^{(i)} - \sum_{k=n'_s+1}^{p'_s} \alpha'_{sk}{}^{(i)} \right) - \left( \sum_{k=1}^{q'_2} \beta'_{2k}{}^{(i)} + \sum_{k=1}^{q'_3} \beta'_{3k}{}^{(i)} + \dots + \sum_{k=1}^{q'_s} \beta'_{sk}{}^{(i)} \right) \quad (1.13)$$

where  $i = 1, \dots, s$

The complex numbers  $z_i$  are not zero. Throughout this document, we assume the existence and absolute convergence conditions of the multivariable I-function.

We may establish the the asymptotic expansion in the following convenient form :

$$I(z'_1, \dots, z'_s) = O(|z'_1|^{\alpha'_1}, \dots, |z'_s|^{\alpha'_s}), \max(|z'_1|, \dots, |z'_s|) \rightarrow 0$$

$$I(z'_1, \dots, z'_s) = O(|z'_1|^{\beta'_1}, \dots, |z'_s|^{\beta'_s}), \min(|z'_1|, \dots, |z'_s|) \rightarrow \infty$$

where  $k = 1, \dots, s : \alpha''_k = \min[Re(b_j^{(k)'}/\beta_j^{(k)'})], j = 1, \dots, m'_k$  and

$$\beta''_k = \max[Re((a_j^{(k)'} - 1)/\alpha_j^{(k)'})], j = 1, \dots, n'_k$$

We will use these following notations in this paper :

$$U_s = p'_2, q'_2; p'_3, q'_3; \dots ; p'_{s-1}, q'_{s-1}; V_s = 0, n_2; 0, n_3; \dots ; 0, n_{s-1} \quad (1.14)$$

$$W_s = (p'^{(1)}, q'^{(1)}); \dots ; (p'^{(s)}, q'^{(s)}); X_s = (m'^{(1)}, n'^{(1)}); \dots ; (m'^{(s)}, n'^{(s)}) \quad (1.15)$$

$$A' = (a'_{2k}; \alpha'_{2k}{}^{(1)}, \alpha'_{2k}{}^{(2)}); \dots ; (a'_{(s-1)k}; \alpha'_{(s-1)k}{}^{(1)}, \alpha'_{(s-1)k}{}^{(2)}, \dots, \alpha'_{(s-1)k}{}^{(s-1)}) \quad (1.16)$$

$$B' = (b'_{2k}; \beta'_{2k}^{(1)}, \beta'_{2k}^{(2)}); \dots; (b'_{(s-1)k}; \beta'_{(s-1)k}^{(1)}, \beta'_{(s-1)k}^{(2)}, \dots, \beta'_{(s-1)k}^{(s-1)}) \tag{1.17}$$

$$\mathfrak{A}' = (a'_{sk}; \alpha'_{sk}^{(1)}, \alpha'_{sk}^{(2)}, \dots, \alpha'_{sk}^{(s)}) : \mathfrak{B}' = (b'_{sk}; \beta'_{sk}^{(1)}, \beta'_{sk}^{(2)}, \dots, \beta'_{sk}^{(s)}) \tag{1.18}$$

$$A'_1 = (a'_k{}^{(1)}, \alpha'_k{}^{(1)})_{1,p^{(1)}}; \dots; (a'_k{}^{(s)}, \alpha'_k{}^{(s)})_{1,p^{(s)}}; B'_1 = (b'_k{}^{(1)}, \beta'_k{}^{(1)})_{1,p^{(1)}}; \dots; (b'_k{}^{(s)}, \beta'_k{}^{(s)})_{1,p^{(s)}} \tag{1.19}$$

The multivariable I-function write :

$$I(z'_1, \dots, z'_s) = I_{U_s; p'_s, q'_s; W_s}^{V_s; 0, n'_s; X_s} \left( \begin{matrix} z'_1 & | & A' ; \mathfrak{A}' ; A'_1 \\ \cdot & & \\ \cdot & & \\ \cdot & & \\ z'_s & | & B' ; \mathfrak{B}' ; B'_1 \end{matrix} \right) \tag{1.20}$$

The Riemann-Liouville fractional derivative (or integral ) of order  $\mu$  is defined as follows [1 ,page49]

$$D_x^\mu f(x) = \begin{cases} \frac{1}{\Gamma(-\mu)} \int_0^x (x-t)^{-\mu-1} f(t) dt, Re(\mu) < 0 \\ \dots \\ \frac{d^m}{dx^m} [D_x^{\mu-m} \{f(x)\}], 0 \leq m, m \in \mathbb{N} \end{cases} \tag{1.21}$$

We have the following fractional derivative formula [1,page 67, eq. (4.4.4)] is also required :

$$D_x^\mu (x^\lambda) = \frac{\Gamma(\lambda + 1)}{\Gamma(\lambda - \mu + 1)} x^{\lambda - \mu}, Re(\lambda) > -1 \tag{1.22}$$

The generalized Leibnitz formula for fractional calculus is required in the following form [1,page 76, eq.(5.5.2)]

$$D_x^\mu [f(x)g(x)] = \sum_{l=0}^{\infty} \binom{\mu}{l} D_x^{\mu-l} [f(x)] D_x^l [g(x)] \tag{1.23}$$

$\mu$  is a real or complex arbitrary number.

$$\text{We have the binomial formula : } (x + a)^\lambda = a^\lambda \sum_{m=0}^{\infty} \binom{\lambda}{m} \left(\frac{x}{a}\right)^m ; \left|\frac{x}{a}\right| < 1 \tag{1.24}$$

## 2. Main results

### Formula 1

$$D_x^\mu \{x^k (x^v + \zeta)^\lambda I [z_1 x^{\rho_1} (x^v + \zeta)^{-\sigma_1}, \dots, z_r x^{\rho_r} (x^v + \zeta)^{-\sigma_r}]\} = \zeta^\lambda x^{k-\mu} \sum_{m=0}^{\infty} \frac{(-x^v/\zeta)^m}{m!}$$

$$I_{U_r; p_r+2, q_r+2; W_r}^{V_r; 0, n_r+2; X_r} \left( \begin{array}{c} z_1 \zeta^{-\sigma_1} x^{\rho_1} \\ \vdots \\ z_r \zeta^{-\sigma_r} x^{\rho_r} \end{array} \middle| \begin{array}{l} A; (1+\lambda - m; \sigma_1, \dots, \sigma_r), (-k - vm; \rho_1, \dots, \rho_r), \mathfrak{A}; A_1 \\ B; (1+\lambda; \sigma_1, \dots, \sigma_r), (\mu - k - vm; \rho_1, \dots, \rho_r), \mathfrak{B}; B_1 \end{array} \right) \quad (2.1)$$

Provided that :

- a)  $\min\{v, \rho_i, \sigma_i\} > 0, i = 1, \dots, r; \left| \arg \left( \frac{x^v}{\zeta} \right) \right| < \pi$
- b)  $Re \left[ k + \sum_{i=1}^r \rho_i \min_{1 \leq j \leq m_i} \frac{b_j^{(i)}}{\beta_j^{(i)}} \right] > -1$
- c)  $|\arg(z_i)| < \frac{1}{2} \Omega_i \pi \quad (i = 1, \dots, r)$  where  $\Omega_i$  is defined by (1.3)

**Formula 2**

$$D_x^\mu \{ x^k (x^v + \zeta)^\lambda I [z_1 x^{\rho_1} (x^v + \zeta)^{-\sigma_1}, \dots, z_r x^{\rho_r} (x^v + \zeta)^{-\sigma_r}] I^* [w_1 x^{\lambda_1}, \dots, w_s x^{\lambda_s}] \}$$

$$= \zeta^\lambda x^{k-\mu} \sum_{l,m=0}^{\infty} \binom{\mu}{l} \frac{(-x^v/\zeta)^m}{m!} I_{U_r; p_r+2, q_r+2; W_r}^{V_r; 0, n_r+2; X_r} \left( \begin{array}{c} z_1 \zeta^{-\sigma_1} x^{\rho_1} \\ \vdots \\ z_r \zeta^{-\sigma_r} x^{\rho_r} \end{array} \middle| \begin{array}{l} A; (1+\lambda - m; \sigma_1, \dots, \sigma_r), \\ B; (1+\lambda; \sigma_1, \dots, \sigma_r), \end{array} \right.$$

$$\left. \begin{array}{l} -vm; \rho_1, \dots, \rho_r, \mathfrak{A}; A_1 \\ (1-vm; \rho_1, \dots, \rho_r), \mathfrak{B}; B_1 \end{array} \right) I_{U_s; p'_s+1, q'_s+1; W_s}^{V_s; 0, n'_s+1; X_s} \left( \begin{array}{c} w_1 x^{\lambda_1} \\ \vdots \\ w_s x^{\lambda_s} \end{array} \middle| \begin{array}{l} A'; (-k; \lambda_1, \dots, \lambda_s), \mathfrak{A}'; A'_1 \\ B'; (\mu - k - l; \lambda_1, \dots, \lambda_s), \mathfrak{B}'; B'_1 \end{array} \right) \quad (2.2)$$

where  $I^*(., \dots, .)$  is the  $s$ -variables I-function (occurring on the right-hand side) without the additional parameters  $(-k; \lambda_1, \dots, \lambda_s)$  and  $(\mu - k - l; \lambda_1, \dots, \lambda_s)$

Provided that :

- a)  $\min\{v, \rho_i, \sigma_i, \lambda_j\} > 0, i = 1, \dots, r; j = 1, \dots, s; \left| \arg \left( \frac{x^v}{\zeta} \right) \right| < \pi$
- b)  $\sum_{i=1}^r \rho_i \min_{1 \leq j \leq m_i} \frac{b_j^{(i)}}{\beta_j^{(i)}} > -1; Re \left[ k + \sum_{i=1}^s \lambda_i \min_{1 \leq j \leq m'_i} \frac{b'_j{}^{(i)}}{\beta'_j{}^{(i)}} \right] > -1$

$$c) |arg(z_i)| < \frac{1}{2}\Omega_i\pi \quad (i = 1, \dots, r) \text{ and } |arg(w_i)| < \frac{1}{2}\Omega'_i\pi \quad (i = 1, \dots, s)$$

where  $\Omega_i^{(k)}$  and  $\Omega'_i^{(k)}$  are defined respectively by (1.3) and (1.13)

**Formula 3**

$$D_x^\mu D_x^{\mu'} \left\{ x^k y^{k'} (x^\nu + \zeta)^\lambda (y^{\nu'} + \eta)^{\lambda'} I \left( \begin{matrix} z_1 x^{\rho_1} y^{\lambda_1} (x^\nu + \zeta)^{-\sigma_1} (y^{\nu'} + \eta)^{-\nu_1} \\ \vdots \\ z_r x^{\rho_r} y^{\lambda_r} (x^\nu + \zeta)^{-\sigma_r} (y^{\nu'} + \eta)^{-\nu_r} \end{matrix} \right) \right\}$$

$$= \zeta^\lambda \eta^{\lambda'} x^{k-\mu} y^{k'-\mu'} \sum_{l,m=0}^{\infty} \frac{(-x^\nu/\zeta)^l (-y^{\nu'}/\eta)^m}{l!m!} I_{U_r; p_r+4, q_r+4; W_r}^{V_r; 0, n_r+4; X_r} \left( \begin{matrix} z_1 \zeta^{-\sigma_1} x^{\rho_1} \eta^{-\nu_1} x^{\lambda_1} \\ \vdots \\ z_r \zeta^{-\sigma_r} x^{\rho_r} \eta^{-\nu_r} x^{\lambda_r} \end{matrix} \right)$$

$$A; (1+\lambda-l; \sigma_1, \dots, \sigma_r), (1+\lambda'-m; \nu_1, \dots, \nu_r), \quad (-k-\nu l; \rho_1, \dots, \rho_r),$$

$$B; (1+\lambda; \sigma_1, \dots, \sigma_r), \quad (1+\lambda'; \nu_1, \dots, \nu_r), \quad (\mu-k-\nu l; \rho_1, \dots, \rho_r),$$

$$\left. \begin{matrix} -k'-\nu' m; \lambda_1, \dots, \lambda_r, \mathfrak{A}; A_1 \\ (\mu'-k'-\nu' m; \lambda_1, \dots, \lambda_r), \mathfrak{B}; B_1 \end{matrix} \right) \tag{2.3}$$

Provided that :

$$a) \min\{\nu, \nu', \rho_i, \sigma_i, \lambda_i, \nu_i\} > 0, i = 1, \dots, r; \left| arg\left(\frac{x^\nu}{\zeta}\right) \right| < \pi, \left| arg\left(\frac{y^{\nu'}}{\eta}\right) \right| < \pi$$

$$b) Re \left[ k + \sum_{i=1}^r \rho_i \min_{1 \leq j \leq m_i} \frac{b_j^{(i)}}{\beta_j^{(i)}} \right] > -1; Re \left[ k' + \sum_{i=1}^r \lambda_i \min_{1 \leq j \leq m_i} \frac{b_j^{(i)}}{\beta_j^{(i)}} \right] > -1$$

**Proof**

To prove (2.1) we first replace the multivariable I-function occurring on the left-hand side by its Mellin-Barnes contour integral, collect the power of  $x$  and  $(x^\nu + \zeta)$  and apply the binomial expansion with the help of (1.24). We can apply the formula (1.22) and interpret the resulting Mellin-Barnes contour integral as an I-function of  $r$ -variables.

To prove (2.2), we make use of the generalized Leibniz rule for fractional derivatives with the help of (1.23).

with  $f(x) = I^* [w_1 x^{\lambda_1}, \dots, w_s x^{\lambda_s}]$  and

$$g(x) = (x^v + \zeta)^\lambda I [z_1 x^{\rho_1} (x^v + \zeta)^{-\sigma_1}, \dots, z_r x^{\rho_r} (x^v + \zeta)^{-\sigma_r}]$$

and apply two special cases of the formula (2.1) when  $\mu \rightarrow \mu - l; \lambda = 0, \rho_i = \lambda_i$  and  $\sigma_i \rightarrow 0; i = 1, \dots, r$  or when

$\mu = m (m \in \mathbb{N}_0)$ , we arrive at (2.2), the  $s$ -variables  $I^*$ involved in (2.2), being identical.

To prove (2.3), we apply the fractional derivative (2.1) twice, first with respect to  $y$ , and then with respect to  $x$ ; here  $x$  and  $y$  are assumed to be independent variables.

### 3. Conclusion

In this paper we have evaluated three formulas concerning the fractional derivatives and the multivariable I-function defined by Prasad [2]. The three formulae established in this paper is very general nature. Thus, the results established in this research work would serve as a key formula from which, upon specializing the parameters, as many as desired results involving the special functions of one and several variables can be obtained.

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