

Eulerian integral associated with product of two multivariable I-functions,
 generalized Lauricella function and a class of polynomials and
 the multivariable I-function defined by Nambisan I

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ABSTRACT

The present paper is evaluated a new Eulerian integral associated with the product of two multivariable I-functions defined by Prasad [1] a generalized Lauricella function , a class of multivariable polynomials and Multivariable I-function defined by Nambisan [2] with general arguments . We will study the case concerning the multivariable H-function defined by Srivastava et al [7]. .

Keywords: Eulerian integral, multivariable I-function, generalized Lauricella function of several variables, multivariable H-function, generalized hypergeometric function, class of polynomials

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1. Introduction

In this paper, we evaluate a new Eulerian integral of most general characters associated with the products of two multivariable I-functions defined by Prasad [1] , a expansion serie of multivariable I-function defined by Nambisan et al [2] and a class of polynomials with general arguments.

First time, we define the multivariable \bar{I} -function by :

$$\bar{I}(z_1, \dots, z_v) = \bar{I}_{P,Q:P_1,Q_1;\dots;P_v,Q_v}^{0,N:M_1,N_1;\dots;M_v,N_v} \left(\begin{array}{c} z_1''' \\ \cdot \\ \cdot \\ z_v''' \end{array} \middle| \begin{array}{l} (a_j; \alpha_j^{(1)}, \dots, \alpha_j^{(v)}; A_j)_{N+1,P} : \\ \\ (b_j; \beta_j^{(1)}, \dots, \beta_j^{(v)}; B_j)_{M+1,Q} : \end{array} \right.$$

$$\left. \begin{array}{l} (c_j^{(1)}, \gamma_j^{(1)}; 1)_{1,N_1}, (c_j^{(1)}, \gamma_j^{(1)}; C_j^{(1)})_{N_1+1,P_1}; \dots; (c_j^{(v)}, \gamma_j^{(v)}; 1)_{1,N_v}, (c_j^{(v)}, \gamma_j^{(v)}; C_j^{(v)})_{N_v+1,P_v} \\ (d_j^{(1)}, \delta_j^{(1)}; 1)_{1,M_1}, (d_j^{(1)}, \delta_j^{(1)}; D_j^{(1)})_{M_1+1,Q_1}; \dots; (d_j^{(v)}, \delta_j^{(v)}; 1)_{1,M_v}, (d_j^{(v)}, \delta_j^{(v)}; D_j^{(v)})_{M_v+1,Q_v} \end{array} \right) \quad (1.1)$$

$$= \frac{1}{(2\pi\omega)^v} \int_{L_1} \dots \int_{L_v} \phi_1(s_1, \dots, s_v) \prod_{i=1}^v \theta_i(s_i) z_i''^{s_i} ds_1 \dots ds_v \quad (1.2)$$

where $\phi_1(s_1, \dots, s_v), \theta_i(s_i), i = 1, \dots, v$ are given by :

$$\phi_1(s_1, \dots, s_v) = \frac{1}{\prod_{j=N+1}^P \Gamma^{A_j} \left(a_j - \sum_{i=1}^v \alpha_j^{(i)} s_j \right) \prod_{j=M+1}^Q \Gamma^{B_j} \left(1 - b_j + \sum_{i=1}^v \beta_j^{(i)} s_j \right)} \quad (1.3)$$

$$\theta_i(s_i) = \frac{\prod_{j=1}^{N_i} \Gamma(1 - c_j^{(i)} + \gamma_j^{(i)} s_i) \prod_{j=1}^{M_i} \Gamma(d_j^{(i)} - \delta_j^{(i)} s_i)}{\prod_{j=N_i+1}^{P_i} \Gamma(c_j^{(i)} - \gamma_j^{(i)} s_i) \prod_{j=M_i+1}^{Q_i} \Gamma(d_j^{(i)} (1 - d_j^{(i)} - \delta_j^{(i)} s_i))} \quad (1.4)$$

$i = 1, \dots, v$

Series representation

If $z_i''' \neq 0; i = 1, \dots, v$

$\delta_{h_i}^{(i)}(d_j^{(i)} + k_i) \neq \delta_{h_i}^{(i)}(\delta_{h_i}^{(i)} + \eta_i)$ for $j \neq h_i, j, h_i = 1, \dots, m_i (i = 1, \dots, v), k_i, \eta_i = 0, 1, 2, \dots (i = 1, \dots, v)$, then

$$\bar{I}(z_1''', \dots, z_v''') = \sum_{h_1=1}^{M_1} \dots \sum_{h_v=1}^{M_v} \sum_{k_1=0}^{\infty} \dots \sum_{k_v=0}^{\infty} \left[\phi_1 \left(\frac{dh_1^{(1)} + k_1}{\delta h_1^{(1)}}, \dots, \frac{dh_v^{(v)} + k_v}{\delta h_v^{(v)}} \right) \right] \prod_{j \neq h_i, i=1}^r \frac{(-)^{k_i}}{\delta h_i^{(i)} k_i!} z_i'''^{\frac{dh_i + k_i}{\delta h_i}} \quad (1.5)$$

This result can be proved on computing the residues at the poles :

$$s_i = \frac{dh_i^{(i)} + k_i}{\delta h_i^{(i)}}, (h_i = 1, \dots, m_i, k_i = 0, 1, 2, \dots) \text{ for } i = 1, \dots, v \quad (1.6)$$

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

$$\bar{I}(z_1''', \dots, z_v''') = O(|z_1'''|^{\alpha_1}, \dots, |z_v'''|^{\alpha_v}), \max(|z_1'''|, \dots, |z_v'''|) \rightarrow 0$$

$$\bar{I}(z_1''', \dots, z_v''') = O(|z_1'''|^{\beta_1}, \dots, |z_v'''|^{\beta_u}), \min(|z_1'''|, \dots, |z_v'''|) \rightarrow \infty$$

where $k = 1, \dots, v: \alpha_k = \min[Re(d_j^{(k)} / \delta_j^{(k)})], j = 1, \dots, m_k$ and

$$\beta_k = \max[Re((c_j^{(k)} - 1) / \gamma_j^{(k)})], j = 1, \dots, n_k$$

$$\text{We will note } \eta_{h_i, k_i} = \frac{dh_i^{(i)} + k_i}{\delta h_i^{(i)}}, (h_i = 1, \dots, m_i, k_i = 0, 1, 2, \dots) \text{ for } i = 1, \dots, v \quad (1.7)$$

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

$$I(z_1, z_2, \dots, z_r) = I_{p_2, q_2; p_3, q_3; \dots; p_r, q_r; p^{(1)}, q^{(1)}; \dots; p^{(r)}, q^{(r)}} \left(\begin{matrix} z_1 \\ \cdot \\ \cdot \\ \cdot \\ z_r \end{matrix} \middle| \begin{matrix} (a_{2j}; \alpha'_{2j}, \alpha''_{2j})_{1, p_2}; \dots; \\ (b_{2j}; \beta'_{2j}, \beta''_{2j})_{1, q_2}; \dots; \end{matrix} \right) \quad (1.8)$$

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

$$= \frac{1}{(2\pi\omega)^r} \int_{L_1} \cdots \int_{L_r} \phi(s_1, \dots, s_r) \prod_{i=1}^r \theta_i(s_i) z_i^{s_i} ds_1 \cdots ds_r \tag{1.9}$$

The defined integral of the above function, the existence and convergence conditions, see Y,N Prasad [1]. 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 :

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

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

$$\left(\sum_{k=1}^{n_s} \alpha_{sk}^{(i)} - \sum_{k=n_s+1}^{p_s} \alpha_{sk}^{(i)} \right) - \left(\sum_{k=1}^{q_2} \beta_{2k}^{(i)} + \sum_{k=1}^{q_3} \beta_{3k}^{(i)} + \cdots + \sum_{k=1}^{q_s} \beta_{sk}^{(i)} \right) \tag{1.10}$$

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

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

Consider a second multivariable I-function defined by Prasad [1]

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

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

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

The defined integral of the above function, the existence and convergence conditions, see Y,N Prasad [1]. 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 $|\arg z'_i| < \frac{1}{2} \Omega'_i \pi$,

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

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 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

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

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

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

Srivastava [4] introduced and defined a general class of multivariable polynomials as follows

$$S_{N_1, \dots, N_u}^{M_1, \dots, M_u} [y_1, \dots, y_u] = \sum_{K_1=0}^{[N_1/M_1]} \cdots \sum_{K_u=0}^{[N_u/M_u]} \frac{(-N_1)_{M_1 K_1}}{K_1!} \cdots \frac{(-N_u)_{M_u K_u}}{K_u!} A[N_1, K_1; \dots; N_u, K_u] y_1^{K_1} \cdots y_u^{K_u} \tag{1.14}$$

where M_1, \dots, M_u are arbitrary positive integers and the coefficients are $A[N_1, K_1; \dots; N_u, K_u]$ arbitrary constants, real or complex.

2. Integral representation of generalized Lauricella function of several variables

The following generalized hypergeometric function in terms of multiple contour integrals is also required [6 ,page 39 eq .30]

$$\frac{\prod_{j=1}^P \Gamma(A_j)}{\prod_{j=1}^Q \Gamma(B_j)} {}_P F_Q [(A_P); (B_Q); -(x_1 + \dots + x_r)]$$

$$= \frac{1}{(2\pi\omega)^r} \int_{L_1} \dots \int_{L_r} \frac{\prod_{j=1}^P \Gamma(A_j + s_1 + \dots + s_r)}{\prod_{j=1}^Q \Gamma(B_j + s_1 + \dots + s_r)} \Gamma(-s_1) \dots \Gamma(-s_r) x_1^{s_1} \dots x_r^{s_r} ds_1 \dots ds_r \quad (2.1)$$

where the contours are of Barnes type with indentations, if necessary, to ensure that the poles of $\Gamma(A_j + s_1 + \dots + s_r)$ are separated from those of $\Gamma(-s_j), j = 1, \dots, r$. The above result (1.23) can be easily established by an appeal to the calculus of residues by calculating the residues at the poles of $\Gamma(-s_j), j = 1, \dots, r$

In order to evaluate a number of integrals of multivariable I-function, we first establish the formula

$$\int_a^b (t-a)^{\alpha-1} (b-t)^{\beta-1} \prod_{j=1}^l [1 - \tau_j (t-a)^{h_j}]^{-\lambda_j} \prod_{j=1}^k (f_j t + g_j)^{\sigma_j} dt = (b-a)^{\alpha+\beta-1} B(\alpha, \beta) \prod_{j=1}^k (af_j + g_j)^{\sigma_j}$$

$$F_{1:0, \dots, 0; 0, \dots, 0}^{1:1, \dots, 1; 1, \dots, 1} \left(\begin{matrix} (\alpha : h_1, \dots, h_l, 1, \dots, 1) : (\lambda_1 : 1), \dots, (\lambda_l : 1); (-\sigma_1 : 1), \dots, (-\sigma_k : 1) \\ \dots \\ (\alpha + \beta : h_1, \dots, h_l, 1, \dots, 1) : -, \dots, -; -, \dots, - \end{matrix} \right)$$

$$; \tau_1 (b-a)^{h_1}, \dots, \tau_l (b-a)^{h_l}, -\frac{(b-a)f_1}{af_1 + g_1}, \dots, -\frac{(b-a)f_k}{af_k + g_k} \quad (2.2)$$

where $a, b \in \mathbb{R} (a < b), \alpha, \beta, f_i, g_i, \sigma_i, \tau_j, h_j \in \mathbb{C}, \lambda_j \in \mathbb{R}^+ (i = 1, \dots, k; j = 1, \dots, l)$

$$\min(Re(\alpha), Re(\beta)) > 0, \max_{1 \leq j \leq l} \{|\tau_j (b-a)^{h_j}|\} < 1, \max_{1 \leq j \leq k} \left\{ \left| \frac{(b-a)f_j}{af_j + g_j} \right| \right\} < 1,$$

and $F_{1:0, \dots, 0; 0, \dots, 0}^{1:1, \dots, 1; 1, \dots, 1}$ is a particular case of the generalized Lauricella function introduced by Srivastava-Daoust[3,page 454] given by :

$$F_{1:0, \dots, 0; 0, \dots, 0}^{1:1, \dots, 1; 1, \dots, 1} \left(\begin{matrix} (\alpha : h_1, \dots, h_l, 1, \dots, 1) : (\lambda_1 : 1), \dots, (\lambda_l : 1); (-\sigma_1 : 1), \dots, (-\sigma_k : 1) \\ \dots \\ (\alpha + \beta : h_1, \dots, h_l, 1, \dots, 1) : -, \dots, -; -, \dots, - \end{matrix} \right)$$

$$; \tau_1 (b-a)^{h_1}, \dots, \tau_l (b-a)^{h_l}, -\frac{(b-a)f_1}{af_1 + g_1}, \dots, -\frac{(b-a)f_k}{af_k + g_k} \Bigg) = \frac{\Gamma(\alpha + \beta)}{\Gamma(\alpha) \prod_{j=1}^l \Gamma(\lambda_j) \prod_{j=1}^k \Gamma(-\sigma_j)}$$

$$\frac{1}{(2\pi\omega)^{l+k}} \int_{L_1} \cdots \int_{L_{l+k}} \frac{\Gamma\left(\alpha + \sum_{j=1}^l h_j s_j + \sum_{j=1}^k s_{l+j}\right)}{\Gamma\left(\alpha + \beta + \sum_{j=1}^l h_j s_j + \sum_{j=1}^k s_{l+j}\right)} \prod_{j=1}^l \Gamma(\lambda_j + s_j) \prod_{j=1}^k \Gamma(-\sigma_j + s_{l+j}) \prod_{j=1}^{l+k} \Gamma(-s_j) z_1^{s_1} \cdots z_l^{s_l} z_{l+1}^{s_{l+1}} \cdots z_{l+k}^{s_{l+k}} ds_1 \cdots ds_{l+k} \tag{2.3}$$

Here the contour $L'_j s$ are defined by $L_j = L_{w\zeta_j\infty}(Re(\zeta_j) = v''_j)$ starting at the point $v''_j - \omega\infty$ and terminating at the point $v''_j + \omega\infty$ with $v''_j \in \mathbb{R}(j = 1, \dots, l)$ and each of the remaining contour L_{l+1}, \dots, L_{l+k} run from $-\omega\infty$ to $\omega\infty$

(2.2) can be easily established by expanding $\prod_{j=1}^l [1 - \tau_j(t-a)^{h_i}]^{-\lambda_j}$ by means of the formula :

$$(1-z)^{-\alpha} = \sum_{r=0}^{\infty} \frac{(\alpha)_r}{r!} z^r (|z| < 1) \tag{2.4}$$

integrating term by term with the help of the integral given by Saigo and Saxena [3, page 93, eq.(3.2)] and applying the definition of the generalized Lauricella function [5, page 454].

3. Eulerian integral

In this section , we note :

$$\theta_i = \prod_{j=1}^l [1 - \tau_j(t-a)^{h_i}]^{-\zeta_j^{(i)}}, \zeta_j^{(i)} > 0 (i = 1, \dots, r); \theta'_i = \prod_{j=1}^l [1 - \tau_j(t-a)^{h_i}]^{-\zeta_j'^{(i)}}, \zeta_j'^{(i)} > 0 (i = 1, \dots, s)$$

$$\theta''_i = \prod_{j=1}^l [1 - \tau_j(t-a)^{h_i}]^{-\zeta_j''^{(i)}}, \zeta_j''^{(i)} > 0 (i = 1, \dots, u)$$

$$\theta'''_i = \prod_{j=1}^l [1 - \tau_j(t-a)^{h_i}]^{-\zeta_j'''^{(i)}}, \zeta_j'''^{(i)} > 0 (i = 1, \dots, v) \tag{3.1}$$

$$U = p_2, q_2; p_3, q_3; \dots; p_{r-1}, q_{r-1}; p'_2, q'_2; p'_3, q'_3; \dots; p'_{s-1}, q'_{s-1}; 0, 0; \dots; 0, 0; 0, 0; \dots; 0, 0 \tag{3.2}$$

$$V = 0, n_2; 0, n_3; \dots; 0, n_{r-1}; 0, n'_2; 0, n'_3; \dots; 0, n'_{s-1}; 0, 0; \dots; 0, 0; 0, 0; \dots; 0, 0 \tag{3.3}$$

$$X = m^{(1)}, n^{(1)}; \dots; m^{(r)}, n^{(r)}; m'^{(1)}, n'^{(1)}; \dots; m'^{(s)}, n'^{(s)}; 1, 0; \dots; 1, 0; 1, 0; \dots; 1, 0 \tag{3.4}$$

$$Y = p^{(1)}, q^{(1)}; \dots; p^{(r)}, q^{(r)}; p'^{(1)}, q'^{(1)}; \dots; p'^{(s)}, q'^{(s)}; 0, 1; \dots; 0, 1; 0, 1; \dots; 0, 1 \tag{3.5}$$

$$A = (a_{2k}; \alpha_{2k}^{(1)}, \alpha_{2k}^{(2)}); \dots; (a_{(r-1)k}; \alpha_{(r-1)k}^{(1)}, \alpha_{(r-1)k}^{(2)}, \dots, \alpha_{(r-1)k}^{(r-1)}); (a'_{2k}; \alpha'_{2k}^{(1)}, \alpha'_{2k}^{(2)}); \dots; (a'_{(s-1)k}; \alpha'_{(s-1)k}^{(1)}, \alpha'_{(s-1)k}^{(2)}, \dots, \alpha'_{(s-1)k}^{(s-1)}) \tag{3.6}$$

$$; (b'_{2k}; \beta'_{2k}^{(1)}, \beta'_{2k}^{(2)}); \dots; B = (b_{2k}; \beta_{2k}^{(1)}, \beta_{2k}^{(2)}); \dots; (b_{(r-1)k}; \beta_{(r-1)k}^{(1)}, \beta_{(r-1)k}^{(2)}, \dots, \beta_{(r-1)k}^{(r-1)})$$

$$(b'_{(s-1)k}; \beta'_{(s-1)k}, \beta'_{(s-1)k}, \dots, \beta'_{(s-1)k}) \tag{3.7}$$

$$\mathfrak{A} = (a_{rk}; \alpha_{rk}^{(1)}, \alpha_{rk}^{(2)}, \dots, \alpha_{rk}^{(r)}, 0, \dots, 0, 0 \dots, 0, 0, \dots, 0) \tag{3.8}$$

$$\mathfrak{A}' = (a'_{sk}; 0, \dots, 0, \alpha'_{sk}, \alpha'_{sk}, \dots, \alpha'_{sk}, 0, \dots, 0, 0, \dots, 0) \tag{3.9}$$

$$\mathfrak{B} = (b_{rk}; \beta_{rk}^{(1)}, \beta_{rk}^{(2)}, \dots, \beta_{rk}^{(r)}, 0, \dots, 0, 0, \dots, 0, 0, \dots, 0) \tag{3.10}$$

$$\mathfrak{B}' = (b'_{sk}; 0, \dots, 0, \beta'_{sk}, \beta'_{sk}, \dots, \beta'_{sk}, 0, \dots, 0, 0, \dots, 0) \tag{3.11}$$

$$\mathfrak{A}_1 = (a_k^{(1)}, \alpha_k^{(1)})_{1,p^{(1)}}; \dots; (a_k^{(r)}, \alpha_k^{(r)})_{1,p^{(r)}}; (a_k^{(1)}, \alpha_k^{(1)})_{1,p^{(1)}}; \dots; (a_k^{(s)}, \alpha_k^{(s)})_{1,p^{(s)}}; (1, 0); \dots; (1, 0); (1, 0); \dots; (1, 0) \tag{3.12}$$

$$\mathfrak{B}_1 = (b_k^{(1)}, \beta_k^{(1)})_{1,q^{(1)}}; \dots; (b_k^{(r)}, \beta_k^{(r)})_{1,q^{(r)}}; (b_k^{(1)}, \beta_k^{(1)})_{1,q^{(1)}}; \dots; (b_k^{(s)}, \beta_k^{(s)})_{1,q^{(s)}}; (0, 1); \dots; (0, 1); (0, 1); \dots; (0, 1) \tag{3.13}$$

$$K_1 = (1 - \alpha - \sum_{i=1}^u K_i a_i - \sum_{i=1}^v \eta_{G_i, g_i} a'_i; \mu_1, \dots, \mu_r, \mu'_1, \dots, \mu'_s, h_1, \dots, h_l, 1, \dots, 1) \tag{3.14}$$

$$K_2 = (1 - \beta - \sum_{i=1}^u K_i b_i - \sum_{i=1}^v \eta_{G_i, g_i} b'_i; \rho_1, \dots, \rho_r, \rho'_1, \dots, \rho'_s, 0, \dots, 0, 0 \dots, 0) \tag{3.15}$$

$$K_j = [1 - \lambda_j - \sum_{i=1}^u K_i \zeta_j^{(i)} - \sum_{i=1}^v \eta_{G_i, g_i} \zeta_j^{(i)}; \zeta_j^{(1)}, \dots, \zeta_j^{(r)}, \zeta_j^{(1)}, \dots, \zeta_j^{(s)}, 0, \dots, 1, \dots, 0, 0 \dots, 0]_{1,l} \tag{3.16}$$

$$K'_j = [1 + \sigma_j - \sum_{i=1}^u K_i \lambda_j^{(i)} - \sum_{i=1}^v \eta_{G_i, g_i} \lambda_j^{(i)}; \lambda_j^{(1)}, \dots, \lambda_j^{(r)}, \lambda_j^{(1)}, \dots, \lambda_j^{(s)}, 0, \dots, 0, 0 \dots, 1, \dots, 0]_{1,k} \tag{3.17}$$

$$L_1 = (1 - \alpha - \beta - \sum_{i=1}^u K_i (a_i + b_i) - \sum_{i=1}^v (a'_i + b'_i) \eta_{G_i, g_i}; \mu_1 + \rho_1, \dots, \mu_r + \rho_r, \mu'_1 + \rho'_1, \dots, \mu'_r + \rho'_r, h_1, \dots, h_l, 1, \dots, 1) \tag{3.18}$$

$$L_j = [1 - \lambda_j - \sum_{i=1}^u K_i \zeta_j^{(i)} - \sum_{i=1}^s \zeta_j^{(i)} \eta_{G_i, g_i}; \zeta_j^{(1)}, \dots, \zeta_j^{(r)}, \zeta_j^{(1)} \dots, \zeta_j^{(s)}, 0, \dots, 0, 0 \dots, 0]_{1,l} \quad (3.19)$$

$$L'_j = [1 + \sigma_j - \sum_{i=1}^u K_i \lambda_j^{(i)} - \sum_{i=1}^v \lambda_j^{(i)} \eta_{G_i, g_i}; \lambda_j^{(1)}, \dots, \lambda_j^{(r)}, \lambda_j^{(1)} \dots, \lambda_j^{(s)}, 0, \dots, 0, 0 \dots, 0]_{1,k} \quad (3.20)$$

$$P_1 = (b - a)^{\alpha + \beta - 1} \left\{ \prod_{j=1}^h (af_j + g_j)^{\sigma_j} \right\} \quad (3.21)$$

$$B_{u,v} = (b - a)^{\sum_{i=1}^v (a'_i + b'_i) \eta_{G_i, g_i} + \sum_{i=1}^u (a_i + b_i) K_i} \left\{ \prod_{j=1}^h (af_j + g_j)^{\sum_{i=1}^v \lambda_i^{(i)} \eta_{g_i, h_i} + \sum_{i=1}^u \lambda_i^{(i)} K_i} \right\} \quad (3.22)$$

$$A_u = \frac{(-N_1)_{M_1} K_1}{K_1!} \dots \frac{(-N_u)_{M_u} K_u}{K_u!} A[N_1, K_1; \dots; N_u, K_u] \quad (3.23)$$

We have the general Eulerian integral.

$$\int_a^b (t - a)^{\alpha - 1} (b - t)^{\beta - 1} \prod_{j=1}^l [1 - \tau_j (t - a)^{h_j}]^{-\lambda_j} \prod_{j=1}^k (f_j t + g_j)^{\sigma_j}$$

$$S_{N_1, \dots, N_u}^{M_1, \dots, M_u} \left(\begin{matrix} z_1'' \theta_1'' (t - a)^{a_1} (b - t)^{b_1} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j^{(1)}} \\ \vdots \\ z_u'' \theta_u'' (t - a)^{a_u} (b - t)^{b_u} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j^{(u)}} \end{matrix} \right)$$

$$\bar{I} \left(\begin{matrix} z_1''' \theta_1''' (t - a)^{a'_1} (b - t)^{b'_1} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j^{(1)}} \\ \vdots \\ z_v''' \theta_v''' (t - a)^{a'_v} (b - t)^{b'_v} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j^{(v)}} \end{matrix} \right)$$

$$I \left(\begin{matrix} z_1 \theta_1 (t - a)^{\mu_1} (b - t)^{\rho_1} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j^{(1)}} \\ \vdots \\ z_r \theta_r (t - a)^{\mu_r} (b - t)^{\rho_r} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j^{(r)}} \end{matrix} \right)$$

$$\begin{aligned}
 & I \left(\begin{array}{c} z_1' \theta_1' (t-a)^{\mu_1'} (b-t)^{\rho_1'} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j^{(1)}} \\ \vdots \\ z_s' \theta_s' (t-a)^{\mu_s'} (b-t)^{\rho_s'} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j^{(s)}} \end{array} \right) dt = \\
 & = P_1 \sum_{h_1=1}^{M_1} \cdots \sum_{h_v=1}^{M_v} \sum_{k_1=0}^{\infty} \cdots \sum_{k_v=0}^{\infty} \sum_{K_1=0}^{[N_1/M_1]} \cdots \sum_{K_u=0}^{[N_u/M_u]} \prod_{i=1}^v \frac{(-)^{k_i}}{\delta h_i^{(i)} k_i!} z_i'''^{\eta_{h_i, k_i}} \prod_{k=1}^u z''^{K_k k} A_u B_{u,v} [\phi_1 (\eta_{h_1, k_1}, \dots, \eta_{h_r, k_r})]_{j \neq h_i} \\
 & I_{U: p_r + p_s' + l + k + 2, q_r + q_s' + l + k + 1; X}^{V; 0, n_r + n_s' + l + k + 2; Y} \left(\begin{array}{c} \frac{z_1 (b-a)^{\mu_1 + \rho_1}}{\prod_{j=1}^k (af_j + g_j)^{\lambda_j^{(1)}}} \\ \vdots \\ \frac{z_r (b-a)^{\mu_r + \rho_r}}{\prod_{j=1}^k (af_j + g_j)^{\lambda_j^{(r)}}} \\ \frac{z_1' (b-a)^{\mu_1' + \rho_1'}}{\prod_{j=1}^k (af_j + g_j)^{\lambda_j^{(1)'}}} \\ \vdots \\ \frac{z_s' (b-a)^{\mu_s' + \rho_s'}}{\prod_{j=1}^k (af_j + g_j)^{\lambda_j^{(s)'}}} \\ \tau_1 (b-a)^{h_1} \\ \vdots \\ \tau_l (b-a)^{h_l} \\ \frac{(b-a)f_1}{af_1 + g_1} \\ \vdots \\ \frac{(b-a)f_k}{af_k + g_k} \end{array} \right) \begin{array}{c} A ; K_1, K_2, K_j, K_j', \mathfrak{A}, \mathfrak{A}'; \mathfrak{A}_1 \\ \vdots \\ B, L_1, L_j, L_j', \mathfrak{B}, \mathfrak{B}'; \mathfrak{B}_1 \end{array} \quad (3.24)
 \end{aligned}$$

We obtain the I-function of $r + s + k + l$ variables. The quantities $U, V, X, Y, A, B, K_1, K_2, K_j, K_j', \mathfrak{A}, \mathfrak{A}', \mathfrak{A}_1, L_1, L_j, L_j', \mathfrak{B}, \mathfrak{B}', P_1, B_u, B_{u,v}$ and \mathfrak{B}_1 are defined above.

Provided that

(A) $a, b \in \mathbb{R} (a < b); \mu_i, \mu_u', \rho_i, \rho_u', \lambda_j^{(i)}, \lambda_j^{(u)}, h_v \in \mathbb{R}^+, f_i, g_j, \tau_v, \sigma_j, \lambda_v \in \mathbb{C} (i = 1, \dots, r; j = 1, \dots, k;$

$u = 1, \dots, s; v = 1, \dots, l), a_i, b_i, \lambda_j^{(i)}, \zeta_j^{(i)} \in \mathbb{R}^+, (i = 1, \dots, u; j = 1, \dots, k)$

$a_i', b_i', \lambda_j^{(i)'}, \zeta_j^{(i)'} \in \mathbb{R}^+, (i = 1, \dots, v; j = 1, \dots, k)$

(B) $a_{ij}, b_{ik}, \in \mathbb{C} (i = 1, \dots, r; j = 1, \dots, p_i; k = 1, \dots, q_i); a_j^{(i)}, b_j^{(k)} \in \mathbb{C}$

$$(i = 1, \dots, r; j = 1, \dots, p^{(i)}; k = 1, \dots, q^{(i)})$$

$$a'_{ij}, b'_{ik} \in \mathbb{C} (i = 1, \dots, s; j = 1, \dots, p'_i; k = 1, \dots, q'_i); a_j^{(i)}, b_j^{(k)} \in \mathbb{C}$$

$$(i = 1, \dots, r; j = 1, \dots, p^{(i)}; k = 1, \dots, q^{(i)})$$

$$\alpha_{ij}^{(k)}, \beta_{ij}^{(k)} \in \mathbb{R}^+ ((i = 1, \dots, r, j = 1, \dots, p_i, k = 1, \dots, r); \alpha_j^{(i)}, \beta_i^{(i)} \in \mathbb{R}^+ (i = 1, \dots, r; j = 1, \dots, p_i)$$

$$\alpha'_{ij}{}^{(k)}, \beta'_{ij}{}^{(k)} \in \mathbb{R}^+ ((i = 1, \dots, s, j = 1, \dots, p'_i, k = 1, \dots, s); \alpha_j^{(i)}, \beta_i^{(i)} \in \mathbb{R}^+ (i = 1, \dots, s; j = 1, \dots, p'_i)$$

$$(C) \max_{1 \leq j \leq k} \left\{ \left| \frac{(b-a)f_i}{af_i + g_i} \right| \right\} < 1, \max_{1 \leq j \leq l} \{ |\tau_j(b-a)^{h_j}| \} < 1$$

$$(D) \operatorname{Re} \left[\alpha + \sum_{j=1}^r \mu_j \min_{1 \leq k \leq m^{(i)}} \frac{b_k^{(j)}}{\beta_k^{(j)}} + \sum_{j=1}^s \mu'_j \min_{1 \leq k \leq m'^{(i)}} \frac{b'_k{}^{(j)}}{\beta'_k{}^{(j)}} \right] > 0$$

$$\operatorname{Re} \left[\beta + \sum_{j=1}^r \rho_j \min_{1 \leq k \leq m^{(i)}} \frac{b_k^{(j)}}{\beta_k^{(j)}} + \sum_{j=1}^s \rho'_j \min_{1 \leq k \leq m'^{(i)}} \frac{b'_k{}^{(j)}}{\beta'_k{}^{(j)}} \right] > 0$$

$$(E) \operatorname{Re} \left(\alpha + \sum_{i=1}^v \eta_{G_i, g_i} a'_i + \sum_{i=1}^u K_i a_i + \sum_{i=1}^r \mu_i s_i + \sum_{i=1}^s t_i \mu'_i \right) > 0$$

$$\operatorname{Re} \left(\beta + \sum_{i=1}^v \eta_{G_i, g_i} b'_i + \sum_{i=1}^u K_i b_i + \sum_{i=1}^r v_i s_i + \sum_{i=1}^s t_i \rho'_i \right) > 0$$

$$\operatorname{Re} \left(\lambda_j + \sum_{i=1}^v \eta_{G_i, g_i} \lambda_j^{(i)} + \sum_{i=1}^u K_i \lambda_j^{(i)} + \sum_{i=1}^r s_i \zeta_j^{(i)} + \sum_{i=1}^s t_i \zeta_j^{(i)} \right) > 0 (j = 1, \dots, l);$$

$$\operatorname{Re} \left(-\sigma_j + \sum_{i=1}^v \eta_{G_i, g_i} \lambda_j^{(i)} + \sum_{i=1}^u K_i \lambda_j^{(i)} + \sum_{i=1}^r s_i \lambda_j^{(i)} + \sum_{i=1}^s t_i \lambda_j^{(i)} \right) > 0 (j = 1, \dots, k);$$

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

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

$$- \sum_{l=1}^k \lambda_j^{(i)} - \sum_{l=1}^l \zeta_j^{(i)} > 0 \quad (i = 1, \dots, r)$$

$$\Omega'_i = \sum_{k=1}^{n'(i)} \alpha'_k{}^{(i)} - \sum_{k=n'(i)+1}^{p'(i)} \alpha'_k{}^{(i)} + \sum_{k=1}^{m'(i)} \beta'_k{}^{(i)} - \sum_{k=m'(i)+1}^{q'(i)} \beta'_k{}^{(i)} + \left(\sum_{k=1}^{n'_2} \alpha'_{2k}{}^{(i)} - \sum_{k=n_2+1}^{p'_2} \alpha'_{2k}{}^{(i)} \right) + \dots + \left(\sum_{k=1}^{n'_s} \alpha'_{sk}{}^{(i)} - \sum_{k=n'_s+1}^{p'_s} \alpha'_{sk}{}^{(i)} \right) - \left(\sum_{k=1}^{q'_2} \beta'_{2k}{}^{(i)} + \sum_{k=1}^{q'_3} \beta'_{3k}{}^{(i)} + \dots + \sum_{k=1}^{q'_s} \beta'_{sk}{}^{(i)} \right) - \mu'_i - \rho'_i - \sum_{l=1}^k \lambda'_j{}^{(i)} - \sum_{l=1}^l \zeta'_j{}^{(i)} > 0 \quad (i = 1, \dots, s)$$

$$(G) \left| \arg \left(z_i \prod_{j=1}^l [1 - \tau_j(t-a)^{h_i}]^{-\zeta_j^{(i)}} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j^{(i)}} \right) \right| < \frac{1}{2} \Omega_i \pi \quad (a \leq t \leq b; i = 1, \dots, r)$$

$$\left| \arg \left(z'_i \prod_{j=1}^l [1 - \tau'_j(t-a)^{h'_i}]^{-\zeta'_j{}^{(i)}} \prod_{j=1}^k (f_j t + g_j)^{-\lambda'_j{}^{(i)}} \right) \right| < \frac{1}{2} \Omega'_i \pi \quad (a \leq t \leq b; i = 1, \dots, s)$$

(H) The multiple series occurring on the right-hand side of (3.24) is absolutely and uniformly convergent.

Proof

To prove (3.24), first, we express in serie the multivariable I-function defined by Nambisan et al [2] with the help of (1.5), a class of multivariable polynomials defined by Srivastava $S_{N_1, \dots, N_u}^{M_1, \dots, M_u}[\cdot]$ in serie with the help of (1.14), the I-functions of r-variables and s-variables defined by Prasad [1] in terms of Mellin-Barnes type contour integral with the help of (1.8) and (1.11) respectively. Now collect the power of $[1 - \tau_j(t-a)^{h_i}]$ with $(i = 1, \dots, r; j = 1, \dots, l)$ and collect the power of $(f_j t + g_j)$ with $j = 1, \dots, k$. Use the equations (2.2) and (2.3) and express the result in Mellin-Barnes contour integral. Interpreting the $(r + s + k + l)$ dimensional Mellin-Barnes integral in multivariable I-function defined by Prasad [1], we obtain the equation (3.24).

Remarks

If a) $\rho_1 = \dots, \rho_r = \rho'_1 = \dots, \rho'_s = 0$; b) $\mu_1 = \dots, \mu_r = \mu'_1 = \dots, \mu'_s = 0$, we obtain the similar formulas that (3.24) with the corresponding simplifications.

4. Particular cases

If $U = V = A = B = 0$, the multivariable I-function defined by Prasad reduces to multivariable H-function defined by Srivastava et al [7] and we obtain :

$$\int_a^b (t-a)^{\alpha-1} (b-t)^{\beta-1} \prod_{j=1}^l [1 - \tau_j(t-a)^{h_i}]^{-\lambda_j} \prod_{j=1}^k (f_j t + g_j)^{\sigma_j}$$

$$S_{N_1, \dots, N_u}^{M_1, \dots, M_u} \left(\begin{matrix} z''_1 \theta''_1 (t-a)^{a_1} (b-t)^{b_1} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j''(1)} \\ \vdots \\ z''_u \theta''_u (t-a)^{a_u} (b-t)^{b_u} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j''(u)} \end{matrix} \right)$$

$$\bar{I} \begin{pmatrix} z_1''' \theta_1''' (t-a)^{a'_1} (b-t)^{b'_1} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j^{(1)}} \\ \vdots \\ z_v''' \theta_v''' (t-a)^{a'_v} (b-t)^{b'_v} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j^{(v)}} \end{pmatrix}$$

$$H \begin{pmatrix} z_1 \theta_1 (t-a)^{\mu_1} (b-t)^{\rho_1} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j^{(1)}} \\ \vdots \\ z_r \theta_r (t-a)^{\mu_r} (b-t)^{\rho_r} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j^{(r)}} \end{pmatrix}$$

$$H \begin{pmatrix} z'_1 \theta'_1 (t-a)^{\mu'_1} (b-t)^{\rho'_1} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j^{(1)}} \\ \vdots \\ z'_s \theta'_s (t-a)^{\mu'_s} (b-t)^{\rho'_s} \prod_{j=1}^k (f_j t + g_j)^{-\lambda_j^{(s)}} \end{pmatrix} dt =$$

$$= P_1 \sum_{h_1=1}^{M_1} \cdots \sum_{h_v=1}^{M_v} \sum_{k_1=0}^{\infty} \cdots \sum_{k_v=0}^{\infty} \sum_{K_1=0}^{[N_1/M_1]} \cdots \sum_{K_u=0}^{[N_u/M_u]} \prod_{i=1}^v \frac{(-)^{k_i}}{\delta h_i^{(i)} k_i!} z_i^{\eta_{n_i, k_i}} \prod_{k=1}^u z^{\eta_{K_k, k}} A_u B_{u,v} [\phi_1 (\eta_{h_1, k_1}, \dots, \eta_{h_r, k_r})]_{j \neq h_i}$$

$$H_{p_r+p'_s+l+k+2, q_r+q'_s+l+k+1; Y}^{0, n_r+n'_s+l+k+2; X} \left(\begin{array}{c} \frac{z_1(b-a)^{\mu_1+\rho_1}}{\prod_{j=1}^k (af_j+g_j)^{\lambda_j^{(1)}}} \\ \vdots \\ \frac{z_r(b-a)^{\mu_r+\rho_r}}{\prod_{j=1}^k (af_j+g_j)^{\lambda_j^{(r)}}} \\ \frac{z'_1(b-a)^{\mu'_1+\rho'_1}}{\prod_{j=1}^k (af_j+g_j)^{\lambda_j^{(1)'}}} \\ \vdots \\ \frac{z'_s(b-a)^{\mu'_s+\rho'_s}}{\prod_{j=1}^k (af_j+g_j)^{\lambda_j^{(s)'}}} \\ \tau_1(b-a)^{h_1} \\ \vdots \\ \tau_l(b-a)^{h_l} \\ \frac{(b-a)f_1}{af_1+g_1} \\ \vdots \\ \frac{(b-a)f_k}{af_k+g_k} \end{array} \middle| \begin{array}{c} K_1, K_2, K_j, K'_j, \mathfrak{A}, \mathfrak{A}'; \mathfrak{A}_1 \\ \vdots \\ L_1, L_j, L'_j, \mathfrak{B}, \mathfrak{B}'; \mathfrak{B}_1 \end{array} \right) \quad (4.1)$$

under the same notations and conditions that (3.24) with $U = V = A = B = 0$

Remark:

By the following similar procedure, the results of this document can be extended to product of any finite number of multivariable I-functions defined by Prasad [1] and a class of multivariable polynomials defined by Srivastava [4].

5. Conclusion

In this paper we have evaluated a generalized Eulerian integral involving the product of two multivariable I-functions defined by Prasad [1], an expansion of multivariable I-function defined by Nambisan et al [2] and a class of multivariable polynomials defined by Srivastava [4] with general arguments. The 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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