

**A NEW GENERATING FUNCTION FROM THE VIEW POINT
OF CHANGE IN THE NATURE OF RANDOM VARIABLE
IN HYPERGEOMETRIC DISTRIBUTIONS**

By

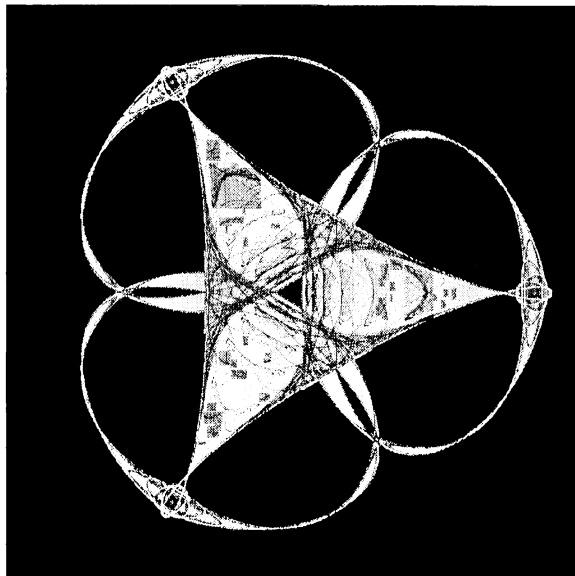
Anand Singh

and

H.S. Dhami

IMA Preprint Series # 1618

June 1999



INSTITUTE FOR MATHEMATICS AND ITS APPLICATIONS

UNIVERSITY OF MINNESOTA

514 Vincent Hall

206 Church Street S.E.

Minneapolis, Minnesota 55455-0436

Phone: 612/624-6066 Fax: 612/626-7370

URL: <http://www.ima.umn.edu>

**A NEW GENERATING FUNCTION FROM THE VIEW POINT
OF CHANGE IN THE NATURE OF RANDOM VARIABLE
IN HYPERGEOMETRIC DISTRIBUTIONS**

Anand Singh and H.S. Dhimi*

Department of Mathematics,

University of Kumaun,

Almora Campus,

Almora (U.P)263601

Contrivance of a new generating function, to cope up with the variation in the nature of random variable in hypergeometric distributions, has been the subject of study in the present paper. Bunch differentiation and integral formulae have been also acquired for the function.

Key words:- Hypergeometric distributions / random variable / transcendental functions / bunch formula

1. INTRODUCTION

Statisticians dealing with the theory of exceedances or problems of drawing balls from an urn come across hypergeometric distributions discussed in the book of Johnson and Kotz². In some cases such situations may arise where the random variable assumes values, different from the traditional ones, may be multiples of prime numbers or may involve different powers. To overcome such situations a new type of generating function is required and it has been the reason of genesis of the present paper.

*To whom all correspondence be mailed

2. GENERAL FORMULATION

Let us consider a generating function defined in the following manner

$$\begin{aligned}
 {}_k A_{p, r, q, s} &= A_{p, r, q, s} \left[\begin{array}{cc} |(a_p), p_1| & |(c_r), r_1| \\ ; & ; \\ |(b_q), q_1| & |(d_s), s_1| \end{array} ; (z, k) \right] \\
 &= \sum_{n=0}^{\infty} \left(\frac{(a_p)_{p_1 n} (c_r)_{r_1 n}}{(b_q)_{q_1 n} (d_s)_{s_1 n}} \right) \frac{z^{kn}}{(kn)!} \dots\dots\dots(2.1)
 \end{aligned}$$

Which can be expressed in the form

$$\begin{aligned}
 \sum_{n=0}^{\infty} \frac{p_1^{p_1 n} (a_p/p_1)_n (|(a_p)+1|/p_1)_n \dots\dots\dots (|(a_p)+p_1-1|/p_1)_n}{q_1^{q_1 n} (b_q/q_1)_n (|(b_q)+1|/q_1)_n \dots\dots\dots (|(b_q)+q_1-1|/q_1)_n} \\
 \cdot \frac{(r_1)^{r_1 n} (c_r/r_1)_n (|(c_r)+1|/r_1)_n \dots\dots\dots (|(c_r)+r_1-1|/r_1)_n z^{kn}}{(s_1)^{s_1 n} (d_s/s_1)_n (|(d_s)+1|/s_1)_n \dots\dots\dots (|(d_s)+s_1-1|/s_1)_n (1)_{kn}} \dots\dots\dots(2.2)
 \end{aligned}$$

$$\begin{aligned}
 = \sum_{n=0}^{\infty} \frac{\prod_{i=0}^{p_1-1} (|(a_p)+i|/p_1)_n \prod_{i=0}^{r_1-1} (|(c_r)+i|/r_1)_n \left[\frac{p_1^{p_1} s_1^{s_1} z^k}{q_1^{q_1} r_1^{r_1} k^k} \right]^n}{\prod_{i=0}^{q_1-1} (|(b_q)+i|/q_1)_n \prod_{i=0}^{s_1-1} (|(d_s)+i|/s_1)_n \prod_{i=0}^{k-2} (|1+i|/k)_n n!} \dots\dots\dots(2.3)
 \end{aligned}$$

Whose value in terms of B - function, generated in our earlier study¹, shall be

$$\begin{aligned}
 B_{pp_1, rr_1, qq_1+k-1, ss_1} \left[\begin{array}{cc} |(a_p) + i_1|/p_1 & |(c_r) + i_2|/r_1 \\ ; & ; \\ |(b_q) + j_1|/q_1, |1+i_1|/k & |(d_s) + j_2|/s_1 \end{array} ; \frac{p_1^{p_1} s_1^{s_1} (z/k)^k}{q_1^{q_1} r_1^{r_1}} \right] \\
 \dots\dots\dots(2.4)
 \end{aligned}$$

3. SPECIAL CASES

The function defined by (2.1) possesses, as usual, the important property of special functions as it can be expressed in terms of other transcendental functions. It is evident from the following special cases.

(1). Taking

$$r = 0 = s, \quad p_1 = 1 = q_1, \quad r_1 = 0 = s_1, \quad k = 1$$

We get

$$\begin{aligned}
 \text{A } & \begin{matrix} p & 0 \\ q & 0 \end{matrix} \left[\begin{matrix} (a_p, 1) & - \\ (b_q, 1) & - \end{matrix} ; (z, 1) \right] = \sum_{n=0}^{\infty} \frac{(a_p)_n}{(b_q)_n} \frac{z^n}{n!} \\
 & = {}_pF_q \left[\begin{matrix} (a_p) \\ (b_q) \end{matrix} ; z \right] \dots\dots\dots(3.1)
 \end{aligned}$$

(II) When

$$r = r_1 = s = s_1 = 0, \quad p_1 = 2, \quad q_1 = 1, \quad k = 1, \quad p = q = 1$$

The function gets converted into the form of Gauss hypergeometric function as depicted below

$$\begin{aligned}
 \text{A } & \begin{matrix} 1 & 0 \\ 1 & 0 \end{matrix} \left[\begin{matrix} (a_1, 2) & - \\ (b_1, 1) & - \end{matrix} ; (z, 1) \right] = \sum_{n=0}^{\infty} \frac{(a_1)_{2n}}{(b_1)_n} \frac{z^n}{n!} \\
 & = \sum_{n=0}^{\infty} \left[\frac{2^{2n} (a_1/2)_n (|a_1+1|/2)_n}{(b_1)_n} \right] \frac{z^n}{n!} \\
 & = {}_2F_1 [a_1/2, (a_1+1)/2; b_1; 4z] \dots\dots\dots(3.2)
 \end{aligned}$$

(iii) When $p_1 = 2, \quad p = q_1 = q = 1, \quad k = 2, \quad r = r_1 = s = s_1 = 0$

$$\text{A } \begin{matrix} 1 & 0 \\ 1 & 0 \end{matrix} \left[\begin{matrix} (a_1, 2) & - \\ (b_1, 1) & - \end{matrix} ; (z, 2) \right] = {}_2F_2 [a_1/2, (a_1+1)/2; b_1, 1/2; z^2] \dots\dots\dots(3.3)$$

(vi)

In case if

$$p = 1, p_1 = 3 \quad ; \quad q = q_1 = 1; k = 3$$

and the rest parameters are zero, then

$$A \begin{matrix} 1 & 0 \\ 1 & 0 \end{matrix} \left[\begin{matrix} (a_1, 3) & - \\ & ; \\ (b_1, 1) & - \end{matrix} ; (z, 3) \right] = {}_3F_3[a_1/3, (a_1+1)/3, (a_1+2)/3; 1/2, 1/3, 2/3; z^3] \dots\dots\dots(3.4)$$

Result [(3.2) to (3.4)] delineate the different type of generalized hypergeometric functions involving multiples and powers of z.

4. BUNCH DIFFERENTIATION OF THE FUNCTION

Let $\theta = d^k/dz^k$ so that

$$\theta z^{kn} = kn (kn - 1) \dots\dots\dots(kn - k + 1) z^{kn-k}$$

and for the function given by (2.1)

$$\theta A = \sum_{n=0}^{\infty} \left(\frac{(a_p)_{p_1(n+1)} (c_r)_{-r_1(n+1)}}{(b_q)_{q_1(n+1)} (d_s)_{-s_1(n+1)}} \right) \frac{z^{kn}}{(kn)!} \dots\dots\dots(4.1)$$

Which can be represented in the form

$$\sum_{n=0}^{\infty} \left(\frac{(a_p)_{p_1} (a_p + p_1)_{n-p_1} (c_r)_{-r_1} (c_r - r_1)_{-r_1 n}}{(b_q)_{q_1} (b_q + q_1)_{n-q_1} (d_s)_{-s_1} (d_s - s_1)_{-s_1 n}} \right) \frac{z^{kn}}{kn!} \dots\dots(4.2)$$

or

$$\frac{\prod_{i=1}^p (a_i)_{p_i} \prod_{i=1}^r (c_i)_{-r_i}}{\prod_{i=1}^q (b_i)_{q_i} \prod_{i=1}^s (d_i)_{-s_i}} A \begin{matrix} p & r \\ q & s \end{matrix} \left[\begin{matrix} (a_p + p_1, p_1) & (c_r - r_1, r_1) \\ (b_q + q_1, q_1) & (d_s - s_1, s_1) \end{matrix} ; (z, k) \right] \dots\dots\dots(4.3)$$

So that the m^{th} successive differential coefficient involving bunch differential coefficients is obtained as

$$\frac{d^{mk}A}{dz^{mk}} = \prod_{i=0}^{m-1} \frac{((a_p) + ip_1)_{p_1} \quad ((c_r) - ir_1)_{r_1}}{((b_q) + iq_1)_{q_1} \quad ((d_s) - is_1)_{s_1}}$$

$$\cdot A \begin{matrix} p & r \\ q & s \end{matrix} \left[\begin{matrix} (a_p) + mp_1, p_1 & (c_r) - mr_1, r_1 \\ (b_q) + mq_1, q_1 & (d_s) - ms_1, s_1 \end{matrix} ; (z, k) \right] \dots\dots(4.4)$$

5. BUNCH INTEGRAL FORMULA

Let $\int_0^z \int_0^z \dots \int_0^z$ k times

We observe that

$$\int_0^z \int_0^z \dots \int_0^z A \begin{matrix} p & r \\ q & s \end{matrix} (dz)^k = \sum_{n=0}^{\infty} \left(\frac{(a_p)_{p_1 n} \quad (c_r)_{-r_1 n}}{(b_q)_{q_1 n} \quad (d_s)_{-s_1 n}} \right) \frac{z^{kn+k}}{(kn+k)!} \dots\dots\dots(5.1)$$

Which can be further simplified in order to yield meaningful value, as

$$\sum_{n=1}^{\infty} \left(\frac{(a_p)_{-p_1} (a_p - p_1)_{p_1 n} \quad (c_r)_{r_1} (c_r + r_1)_{-r_1 n}}{(b_q)_{-q_1} (b_q - q_1)_{q_1 n} \quad (d_s)_{-s_1} (d_s + s_1)_{-s_1 n}} \right) \frac{z^{kn}}{(kn)!}$$

$$= \frac{\pi(a_p)_{-p_1} \pi(c_r)_{r_1}}{\pi(b_q)_{-q_1} \pi(d_s)_{s_1}} \left(A \begin{matrix} p & r \\ q & s \end{matrix} \left[\begin{matrix} (a_p - p_1, p_1) & (c_r + r_1, r_1) \\ (b_q - q_1, q_1) & (d_s + s_1, s_1) \end{matrix} ; (z, k) \right] - 1 \right) \dots\dots\dots(5.2)$$

Following result of double integration

$$\int_0^z \int_0^z A \begin{matrix} p & r \\ q & s \end{matrix} (dz)^{2k} = \frac{(a_p)_{-2p_1} (c_r)_{2r_1}}{(b_q)_{-2q_1} (d_s)_{2s_1}} \left(A \begin{matrix} p & r \\ q & s \end{matrix} \left[\begin{matrix} (a_p - 2p_1, p_1) & (c_r + 2r_1, r_1) \\ (b_q - 2q_1, q_1) & (d_s + 2s_1, s_1) \end{matrix} ; (z, k) \right] - 1 \right)$$

$$- \left(\frac{(a_p)_{-p_1} (c_r)_{r_1}}{(d_s)_{s_1} (b_q)_{-q_1}} \right) \frac{z^k}{k!} \dots\dots\dots(5.3)$$

gives inference about the m^{th} bunch integral, having the value

$$\int_0^1 z^k A_{k, p, r, q, s} (dz)^{mk}$$

$$= \frac{(a_p)_{-m p_1} (c_r)_{m r_1}}{(s_q)_{-m q_1} (d_s)_{m s_1}} A_{k, p, r, q, s} \left[\begin{matrix} (a_p - m p_1, p_1) & (c_r + m r_1, r_1) \\ (b_q - m q_1, q_1) & (d_s + m s_1, s_1) \end{matrix} ; (z, k) \right]$$

$$\sum_{j=1}^m \left(\frac{(a_p)_{-j p_1} (c_r)_{j r_1}}{(s_q)_{-j q_1} (d_s)_{j s_1}} \right) \frac{z^{k(m-j)}}{|k(m-j)|!} \dots\dots\dots(5.4)$$

We propose to deal with application part of the present paper in statistical distribution in our subsequent studies.

REFERENCES

1. Anand Singh and H.S. Dhimi, Generating function of hypergeometric function from the view point of change in the nature of hypergeometric series, communicated for publication.
2. Norman L. Johnson and Samuel, Kotz (1969) Discrete distributions, John Wiley & Sons, New York.