

ON SOME GENERALIZED MULTIPLE HYPERGEOMETRIC FUNCTIONS OF MATRIX ARGUMENTS

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ABSTRACT

In the present study three results concerning the Exton's generalized quadruple hypergeometric function ${}_{(2)}E_D^{(k)(n)}$ of matrix arguments have been given and a transformation relation has been given for the Exton's ${}_{(1)}E_D^{(k)(n)}$ function as was stated in our previous paper [7]. A transformation relation and two cases of reducibility have also been discussed for the $\Phi_D^{(n)}$ - function of matrix arguments and a result has been established for the generalized Srivastava function $H_C^{(2m)}$ of matrix arguments along with some special cases of the Exton's ${}_{(1)}E_D^{(k)(n)}$ and ${}_{(2)}E_D^{(k)(n)}$ and the Chandel's ${}_{(1)}E_C^{(k)(n)}$ functions of matrix arguments.

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INTRODUCTION

The Exton's generalized quadruple hypergeometric functions ${}_{(1)}E_D^{(k)(n)}$ and ${}_{(2)}E_D^{(k)(n)}$ of matrix arguments were introduced by us in our previous studies [7,12]. In this paper we have established more results concerning these functions besides some results for the $\Phi_D^{(n)}$ - function of matrix arguments and the generalized Srivastava function $H_C^{(2m)}$ of matrix arguments. All the matrices appearing in this paper are (p x p) real symmetric positive definite matrices and the meanings of all the other symbols used are the same as in the works of Mathai [2,3].

1. The Exton's ${}_{(1)}E_D^{(k)(n)}$ and ${}_{(2)}E_D^{(k)(n)}$ Functions

THEOREM 1.1:

$$\begin{aligned}
 & {}_{(2)}E_D^{(k)(n)}(a, a', b_1, \dots, b_n; c; -X_1, \dots, -X_n) \\
 &= \frac{\Gamma_p(c)}{\Gamma_p(a)\Gamma_p(a')\Gamma_p(c-a-a')} \int \int |U|^{a-(p+1)/2} |V|^{a'-(p+1)/2} \times \\
 & |I-U-V|^{c-a-a'-(p+1)/2} \left| I+U^{1/2}X_1U^{1/2} \right|^{-b_1} \dots \left| I+U^{1/2}X_kU^{1/2} \right|^{-b_k} \times \\
 & \left| I+V^{1/2}X_{k+1}V^{1/2} \right|^{-b_{k+1}} \dots \left| I+V^{1/2}X_nV^{1/2} \right|^{-b_n} dUdV \quad \dots\dots (1.1)
 \end{aligned}$$

where $U = U' > 0$, $V = V' > 0$, and $0 < U + V < I$ and

for $\text{Re}(a, a', c - a - a') > (p - 1) / 2$.

PROOF: Taking the M-transform of the right side of eq.(1.1) with respect to the variables X_1, \dots, X_n and the parameters ρ_1, \dots, ρ_n respectively, we have,

$$\int_{X_1 > 0} \cdots \int_{X_n > 0} |X_1|^{\rho_1 - (p+1)/2} \cdots |X_k|^{\rho_k - (p+1)/2} |X_{k+1}|^{\rho_{k+1} - (p+1)/2} \cdots \times$$

$$|X_n|^{\rho_n - (p+1)/2} \left| I + U^{1/2} X_1 U^{1/2} \right|^{-b_1} \cdots \left| I + U^{1/2} X_k U^{1/2} \right|^{-b_k} \times$$

$$\left| I + V^{1/2} X_{k+1} V^{1/2} \right|^{-b_{k+1}} \cdots \left| I + V^{1/2} X_n V^{1/2} \right|^{-b_n} dX_1 \cdots dX_n \quad \dots (1.2)$$

Applying the transformations,

$$Y_i = U^{1/2} X_i U^{1/2}, Y_j = V^{1/2} X_j V^{1/2}; \text{ with } dY_i = |U|^{(p+1)/2} dX_i,$$

$$dY_j = |V|^{(p+1)/2} dX_j, \text{ and } |Y_i| = |U| |X_i|, |Y_j| = |V| |X_j|$$

for $i = 1, \dots, k$ and $j = k + 1, \dots, n$;

to the expression (1.2) and then integrating out the variables Y_1, \dots, Y_n by using a type-2 Beta integral produces,

$$|U|^{-\rho_1 - \cdots - \rho_k} |V|^{-\rho_{k+1} - \cdots - \rho_n} \frac{\Gamma_p(\rho_1) \Gamma_p(b_1 - \rho_1)}{\Gamma_p(b_1)} \cdots \times$$

$$\frac{\Gamma_p(\rho_n) \Gamma_p(b_n - \rho_n)}{\Gamma_p(b_n)} \quad \dots (1.3)$$

Using this expression on the right side of eq.(1.1) and then integrating out U and V in the resulting expression by using a type-1 Dirichlet integral produces

$M\left[\begin{matrix} (k) \\ (2) \end{matrix} E_D^{(n)}\right]$ as given by eq.(3.1) of the authors' paper [12].

THEOREM 1.2:

$$\lim_{\alpha \rightarrow \infty} \begin{matrix} (k) \\ (2) \end{matrix} E_D^{(n)}(a, a', \alpha, \dots, \alpha; c; \frac{-X_1}{\alpha}, \dots, \frac{-X_n}{\alpha})$$

$$= \Phi_2(a, a'; c; -X_1 - \cdots - X_k, -X_{k+1} - \cdots - X_n) \quad \dots (1.4)$$

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$$= \lim_{\beta \rightarrow \infty} F_1 \left[\beta, a, a'; c; \frac{-(X_1 + \dots + X_k)}{\beta}, \frac{-(X_{k+1} + \dots + X_n)}{\beta} \right] \dots\dots (1.5)$$

PROOF: This theorem is a limiting case of the theorem (1.1) and the result in eq.(1.4) then follows by using the theorem (4.3) page 63 of Mathai [3] while, that in eq.(1.5) follows by the use of the theorem (4.8) page 65 of Mathai [3].

THEOREM 1.3:

$$\begin{aligned} & {}^{(k)}E_D^{(n)}(a, a', b_1, \dots, b_n; c; -X_1, \dots, -X_n) \\ &= \frac{1}{\Gamma_p(b_1) \dots \Gamma_p(b_n)} \int_{U_1 > 0} \dots \int_{U_n > 0} e^{-\text{tr}(U_1 + \dots + U_n)} |U_1|^{b_1 - (p+1)/2} \dots \times \\ & |U_n|^{b_n - (p+1)/2} \Phi_2(a, a'; c; -U_1^{1/2} X_1 U_1^{1/2} - \dots - U_k^{1/2} X_k U_k^{1/2}, \\ & -U_{k+1}^{1/2} X_{k+1} U_{k+1}^{1/2} - \dots - U_n^{1/2} X_n U_n^{1/2}) dU_1 \dots dU_n \dots\dots (1.6) \end{aligned}$$

for $\text{Re}(b_1, \dots, b_n) > (p-1)/2$.

PROOF: Taking the M-transform of the Φ_2 - function on the right side of eq.(1.6) with respect to the variables X_1, \dots, X_n and the parameters ρ_1, \dots, ρ_n respectively, we obtain,

$$\begin{aligned} & \int_{X_1 > 0} \dots \int_{X_n > 0} |X_1|^{\rho_1 - (p+1)/2} \dots |X_k|^{\rho_k - (p+1)/2} |X_{k+1}|^{\rho_{k+1} - (p+1)/2} \dots \times \\ & |X_n|^{\rho_n - (p+1)/2} \Phi_2(a, a'; c; -U_1^{1/2} X_1 U_1^{1/2} - \dots - U_k^{1/2} X_k U_k^{1/2}, \\ & -U_{k+1}^{1/2} X_{k+1} U_{k+1}^{1/2} - \dots - U_n^{1/2} X_n U_n^{1/2}) dX_1 \dots dX_k dX_{k+1} \dots dX_n \dots\dots (1.7) \end{aligned}$$

Making use of the transformations

$$Y_j = U_j^{1/2} X_j U_j^{1/2} \text{ with } dY_j = |U_j|^{(p+1)/2} dX_j \text{ and } |Y_j| = |U_j| |X_j| \text{ for } j = 1, \dots, n$$

in the last expression gives,

$$\begin{aligned}
& |U_1|^{-\rho_1} \dots |U_n|^{-\rho_n} \int_{Y_1 > 0} \dots \int_{Y_n > 0} |Y_1|^{\rho_1 - (p+1)/2} \dots |Y_k|^{\rho_k - (p+1)/2} \times \\
& |Y_{k+1}|^{\rho_{k+1} - (p+1)/2} \dots |Y_n|^{\rho_n - (p+1)/2} \Phi_2(a, a'; c; -Y_1 - \dots - Y_k, \\
& -Y_{k+1} - \dots - Y_n) dY_1 \dots dY_k dY_{k+1} \dots dY_n \quad \dots \dots (1.8)
\end{aligned}$$

Now applying another sets of transformations,

$$\begin{aligned}
& Z_1 = Y_1, Z_2 = Y_1 + Y_2, \dots, Z_k = Y_1 + \dots + Y_k; Z_{k+1} = Y_{k+1}, Z_{k+2} = Y_{k+1} + Y_{k+2}, \\
& \dots, Z_n = Y_{k+1} + \dots + Y_n; \text{ with } dY_1 \dots dY_k = dZ_1 \dots dZ_k \text{ and } dY_{k+1} \dots dY_n \\
& = dZ_{k+1} \dots dZ_n; \text{ where } 0 < Z_1 < \dots < Z_k \text{ and } 0 < Z_{k+1} < \dots < Z_n,
\end{aligned}$$

to the expression (1.8) and then integrating out the variables Z_1, \dots, Z_{k-1} and

Z_{k+1}, \dots, Z_{n-1} one- by- one and in order by using a type-1 Beta integral and then

using the M-transform of a Φ_2 - function yields,

$$\begin{aligned}
& |U_1|^{-\rho_1} \dots |U_n|^{-\rho_n} \frac{\Gamma_p(\rho_1) \dots \Gamma_p(\rho_n) \Gamma_p(c) \Gamma_p(a - \rho_1 - \dots - \rho_k)}{\Gamma_p(a) \Gamma_p(a')} \frac{\Gamma_p(c - \rho_1 - \dots - \rho_n)}{\Gamma_p(a' - \rho_{k+1} - \dots - \rho_n)} \times \\
& \quad \quad \quad \dots \dots (1.9)
\end{aligned}$$

Substituting this expression on the right side of eq.(1.6) and then integrating out U_1, \dots, U_n in the resulting expression by using a Gamma integral gives

$M[(\frac{k}{2})E_D^{(n)}]$ as given by eq.(3.1) of the authors' paper [12].

THEOREM 1.4: A transformation theorem:

$$\begin{aligned}
& (\frac{k}{1})E_D^{(n)}(a, b_1, \dots, b_n; c, c'; -X_1, \dots, -X_n) \\
& = |I + X_1|^{-a} (\frac{k}{1})E_D^{(n)}[a, c - b_1 - \dots - b_k, b_2, \dots, b_n; c, c'; (I + X_1)^{-1/2} X_1 \times \\
& (I + X_1)^{-1/2}, -(I + X_1)^{-1/2} (X_2 - X_1) (I + X_1)^{-1/2}, \dots,
\end{aligned}$$

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$$\begin{aligned}
& -(I+X_1)^{-1/2}(X_k - X_1)(I+X_1)^{-1/2}, -(I+X_1)^{-1/2}X_{k+1}(I+X_1)^{-1/2}, \dots, \\
& -(I+X_1)^{-1/2}X_n(I+X_1)^{-1/2}] \dots\dots (1.10.1)
\end{aligned}$$

where $X_i - X_1 > 0$ for $i = 2, \dots, k$.

$$\begin{aligned}
& \qquad \qquad \qquad \vdots \qquad \qquad \qquad \vdots \qquad \qquad \qquad \vdots \\
& = |I+X_k|^{-a} \binom{(k)}{(1)} E_D^{(n)} [a, b_1, \dots, b_{k-1}, c - b_1 - \dots - b_k, b_{k+1}, \dots, b_n; c, c'; \\
& -(I+X_k)^{-1/2}(X_1 - X_k)(I+X_k)^{-1/2}, \dots, -(I+X_k)^{-1/2}(X_{k-1} - X_k)(I+X_k)^{-1/2}, \\
& (I+X_k)^{-1/2}X_k(I+X_k)^{-1/2}, -(I+X_k)^{-1/2}X_{k+1}(I+X_k)^{-1/2}, \dots, \\
& -(I+X_k)^{-1/2}X_n(I+X_k)^{-1/2}] \dots\dots (1.10.k)
\end{aligned}$$

where $X_i - X_k > 0$ for $i = 1, \dots, k - 1$.

$$\begin{aligned}
& = |I+X_{k+1}|^{-a} \binom{(k)}{(1)} E_D^{(n)} [a, b_1, \dots, b_k, c' - b_{k+1} - \dots - b_n, b_{k+2}, \dots, b_n; c, c'; \\
& -(I+X_{k+1})^{-1/2}X_1(I+X_{k+1})^{-1/2}, \dots, -(I+X_{k+1})^{-1/2}X_k(I+X_{k+1})^{-1/2}, \\
& (I+X_{k+1})^{-1/2}X_{k+1}(I+X_{k+1})^{-1/2}, -(I+X_{k+1})^{-1/2}(X_{k+2} - X_{k+1}) \times \\
& (I+X_{k+1})^{-1/2}, \dots, -(I+X_{k+1})^{-1/2}(X_n - X_{k+1})(I+X_{k+1})^{-1/2}] \dots (1.10.(k+1))
\end{aligned}$$

where $X_j - X_{k+1} > 0$ for $j = k + 2, \dots, n$.

$$\begin{aligned}
& \qquad \qquad \qquad \vdots \qquad \qquad \qquad \vdots \qquad \qquad \qquad \vdots \\
& = |I+X_n|^{-a} \binom{(k)}{(1)} E_D^{(n)} [a, b_1, \dots, b_{n-1}, c' - b_{k+1} - \dots - b_n; c, c'];
\end{aligned}$$

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$$\begin{aligned}
& -(I+X_n)^{-1/2}X_1(I+X_n)^{-1/2}, \dots, -(I+X_n)^{-1/2}X_k(I+X_n)^{-1/2}, \\
& -(I+X_n)^{-1/2}(X_{k+1}-X_n)(I+X_n)^{-1/2}, \dots, -(I+X_n)^{-1/2}(X_{n-1}-X_n) \times \\
& (I+X_n)^{-1/2}, (I+X_n)^{-1/2}X_n(I+X_n)^{-1/2}] \dots\dots(1.10.n)
\end{aligned}$$

where $X_j - X_n > 0$ for $j = k+1, \dots, n-1$.

$$\begin{aligned}
& = \left| I+X_i+X_{k+j} \right|^{-a} \binom{(k)}{(1)} E_D^{(n)} [a, b_1, \dots, b_{i-1}, c-b_1 - \dots - b_k, b_{i+1}, \dots, b_k, b_{k+1}, \\
& \dots, b_{k+j-1}, c'-b_{k+1} - \dots - b_n, b_{k+j+1}, \dots, b_n; c, c']; \\
& -(I+X_i+X_{k+j})^{-1/2}(X_1-X_i)(I+X_i+X_{k+j})^{-1/2}, \dots, -(I+X_i+X_{k+j})^{-1/2} \times \\
& (X_{i-1}-X_i)(I+X_i+X_{k+j})^{-1/2}, (I+X_i+X_{k+j})^{-1/2}X_i(I+X_i+X_{k+j})^{-1/2}, \\
& -(I+X_i+X_{k+j})^{-1/2}(X_{i+1}-X_i)(I+X_i+X_{k+j})^{-1/2}, \dots, -(I+X_i+X_{k+j})^{-1/2} \times \\
& (X_k-X_i)(I+X_i+X_{k+j})^{-1/2}, -(I+X_i+X_{k+j})^{-1/2}(X_{k+1}-X_{k+j}) \times \\
& (I+X_i+X_{k+j})^{-1/2}, \dots, -(I+X_i+X_{k+j})^{-1/2}(X_{k+j-1}-X_{k+j}) \times \\
& (I+X_i+X_{k+j})^{-1/2}, (I+X_i+X_{k+j})^{-1/2}X_{k+j}(I+X_i+X_{k+j})^{-1/2}, \\
& -(I+X_i+X_{k+j})^{-1/2}(X_{k+j+1}-X_{k+j})(I+X_i+X_{k+j})^{-1/2}, \dots, \\
& -(I+X_i+X_{k+j})^{-1/2}(X_n-X_{k+j})(I+X_i+X_{k+j})^{-1/2}] \dots\dots(1.11)
\end{aligned}$$

where $X_1 - X_i > 0$, for $l = 1, \dots, i - 1$; $X_m - X_i > 0$, for $m = i + 1, \dots, k$;
 $X_r - X_{k+j} > 0$, for $r = k + 1, \dots, k + j - 1$; $X_s - X_{k+j} > 0$, for $s = k + j + 1, \dots, n$;
and for $1 \leq i \leq k$ and $1 \leq j \leq n - k$.

PROOF: To prove this theorem we first define the ${}^{(k)}E_D^{(n)}$ - function through an integral representation:

$$\begin{aligned} & {}^{(k)}E_D^{(n)}(a, b_1, \dots, b_n; c, c'; -X_1, \dots, -X_n) \\ &= \frac{\Gamma_p(c)\Gamma_p(c')}{\Gamma_p(b_1)\dots\Gamma_p(b_n)\Gamma_p(c-b_1-\dots-b_k)\Gamma_p(c'-b_{k+1}-\dots-b_n)} \int \dots \int \dots \int \times \\ & \left| U_1 \right|^{b_1-(p+1)/2} \dots \left| U_n \right|^{b_n-(p+1)/2} \left| I - U_1 - \dots - U_k \right|^{c-b_1-\dots-b_k-(p+1)/2} \times \\ & \left| I - U_{k+1} - \dots - U_n \right|^{c'-b_{k+1}-\dots-b_n-(p+1)/2} \left| I + X_1^{1/2} U_1 X_1^{1/2} + \dots \right. \\ & \left. + X_n^{1/2} U_n X_n^{1/2} \right|^{-a} dU_1 \dots dU_k dU_{k+1} \dots dU_n \end{aligned} \quad \dots\dots(1.12)$$

for $\text{Re}(b_1, \dots, b_n, c - b_1 - \dots - b_k, c' - b_{k+1} - \dots - b_n) > (p - 1) / 2$; where

$U_i = U_i' > 0$, for $i = 1, \dots, n$; $0 < U_1 + \dots + U_k < I$; and $0 < U_{k+1} + \dots + U_n < I$.

To obtain the result in eq.(1.10.1) we apply the transformations, $U_1 = I - V_1 - \dots - V_k, U_2 = V_2, \dots, U_n = V_n$; with $dU_1 \dots dU_n = dV_1 \dots dV_n$; to eq.(1.12) and by observing that

$$\begin{aligned} & \left| I + X_1^{1/2} (I - V_1 - \dots - V_k) X_1^{1/2} + X_2^{1/2} V_2 X_2^{1/2} + \dots + X_n^{1/2} V_n X_n^{1/2} \right| \\ &= \left| I + X_1 \right| \left| I - (I + X_1)^{-1/2} X_1^{1/2} V_1 X_1^{1/2} (I + X_1)^{-1/2} + (I + X_1)^{-1/2} (X_2 - X_1)^{1/2} \times \right. \end{aligned}$$

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$$\begin{aligned}
& V_2(X_2 - X_1)^{1/2}(I + X_1)^{-1/2} + \dots + (I + X_1)^{-1/2}(X_k - X_1)^{1/2}V_k(X_k - X_1)^{1/2} \times \\
& (I + X_1)^{-1/2} + (I + X_1)^{-1/2}X_{k+1}^{1/2}V_{k+1}X_{k+1}^{1/2}(I + X_1)^{-1/2} + \dots + (I + X_1)^{-1/2}X_n^{1/2} \times \\
& V_n X_n^{1/2}(I + X_1)^{-1/2} \Big| \quad \text{where } X_i - X_1 > 0 \text{ for } i = 2, \dots, k
\end{aligned}$$

and then suitably interpreting the resulting expression in the light of eq.(1.12).

Similarly the result in eq.(1.10.k) follows from eq.(1.12) by the use of the transformations

$$U_1 = V_1, U_2 = V_2, \dots, U_k = I - V_1 - \dots - V_k, U_{k+1} = V_{k+1}, \dots, U_n = V_n.$$

To obtain the result in eq.(1.10.(k+1)) the transformations are

$$U_1 = V_1, \dots, U_k = V_k, U_{k+1} = I - V_{k+1} - \dots - V_n, U_{k+2} = V_{k+2}, \dots, U_n = V_n;$$

while those for the result in eq.(1.10.n) are

$$U_1 = V_1, \dots, U_{n-1} = V_{n-1}, U_n = I - V_{k+1} - \dots - V_n.$$

The result in eq.(1.11) is a combination of the above two categories of results. It is obtained from eq.(1.12) by the application of the transformations,

$$\begin{aligned}
& U_1 = V_1, \dots, U_{i-1} = V_{i-1}, U_i = I - V_1 - \dots - V_k, U_{i+1} = V_{i+1}, \dots, U_k = V_k, \\
& U_{k+1} = V_{k+1}, \dots, U_{k+j-1} = V_{k+j-1}, U_{k+j} = I - V_{k+1} - \dots - V_n, U_{k+j+1} = \\
& V_{k+j+1}, \dots, U_n = V_n \quad \text{where } 1 \leq i \leq k \text{ and } 1 \leq j \leq n - k;
\end{aligned}$$

and by observing that,

$$\begin{aligned}
& \left| I + X_1^{1/2}V_1X_1^{1/2} + \dots + X_{i-1}^{1/2}V_{i-1}X_{i-1}^{1/2} + X_i^{1/2}(I - V_1 - \dots - V_k)X_i^{1/2} + \right. \\
& X_{i+1}^{1/2}V_{i+1}X_{i+1}^{1/2} + \dots + X_k^{1/2}V_kX_k^{1/2} + X_{k+1}^{1/2}V_{k+1}X_{k+1}^{1/2} + \dots + X_{k+j-1}^{1/2}V_{k+j-1} \times \\
& X_{k+j-1}^{1/2} + X_{k+j}^{1/2}(I - V_{k+1} - \dots - V_n)X_{k+j}^{1/2} + X_{k+j+1}^{1/2}V_{k+j+1}X_{k+j+1}^{1/2} + \dots + \\
& \left. X_n^{1/2}V_nX_n^{1/2} \right|
\end{aligned}$$

$$\begin{aligned}
&= \left| I + X_i + X_{k+j} \right| \left| I + (I + X_i + X_{k+j})^{-1/2} (X_1 - X_i)^{1/2} V_1 (X_1 - X_i)^{1/2} \times \right. \\
&(I + X_i + X_{k+j})^{-1/2} + \dots + (I + X_i + X_{k+j})^{-1/2} (X_{i-1} - X_i)^{1/2} V_{i-1} (X_{i-1} - X_i)^{1/2} \\
&\times (I + X_i + X_{k+j})^{-1/2} - (I + X_i + X_{k+j})^{-1/2} X_i^{1/2} V_i X_i^{1/2} (I + X_i + X_{k+j})^{-1/2} + \\
&(I + X_i + X_{k+j})^{-1/2} (X_{i+1} - X_i)^{1/2} V_{i+1} (X_{i+1} - X_i)^{1/2} (I + X_i + X_{k+j})^{-1/2} + \\
&\dots + (I + X_i + X_{k+j})^{-1/2} (X_k - X_i)^{1/2} V_k (X_k - X_i)^{1/2} (I + X_i + X_{k+j})^{-1/2} + \\
&(I + X_i + X_{k+j})^{-1/2} (X_{k+1} - X_{k+j})^{1/2} V_{k+1} (X_{k+1} - X_{k+j})^{1/2} \times \\
&(I + X_i + X_{k+j})^{-1/2} + \dots + (I + X_i + X_{k+j})^{-1/2} (X_{k+j-1} - X_{k+j})^{1/2} V_{k+j-1} \times \\
&(X_{k+j-1} - X_{k+j})^{1/2} (I + X_i + X_{k+j})^{-1/2} - (I + X_i + X_{k+j})^{-1/2} X_{k+j}^{1/2} V_{k+j} X_{k+j}^{1/2} \\
&\times (I + X_i + X_{k+j})^{-1/2} + (I + X_i + X_{k+j})^{-1/2} (X_{k+j+1} - X_{k+j})^{1/2} V_{k+j+1} \times \\
&(X_{k+j+1} - X_{k+j})^{1/2} (I + X_i + X_{k+j})^{-1/2} + \dots + (I + X_i + X_{k+j})^{-1/2} \times \\
&\left. (X_n - X_{k+j})^{1/2} V_n (X_n - X_{k+j})^{1/2} (I + X_i + X_{k+j})^{-1/2} \right|
\end{aligned}$$

where $X_1 - X_i > 0$, for $l = 1, \dots, i-1$; $X_m - X_i > 0$, for $m = i+1, \dots, k$;

$X_r - X_{k+j} > 0$, for $r = k+1, \dots, k+j-1$; $X_s - X_{k+j} > 0$, for $s = k+j+1, \dots, n$;

and for $1 \leq i \leq k$ and $1 \leq j \leq n-k$.

THEOREM 1.5: Special Cases:

$$(i) \begin{matrix} (0) \\ (1) \end{matrix} E_D^{(n)}(a, b_1, \dots, b_n; c; -X_1, \dots, -X_n) = \begin{matrix} (0) \\ (2) \end{matrix} E_D^{(n)}(a, b_1, \dots, b_n; c; -X_1, \dots, -X_n) \\ = F_D^{(n)}(a, b_1, \dots, b_n; c; -X_1, \dots, -X_n) \quad \dots\dots(1.13)$$

$$(ii) \begin{matrix} (1) \\ (1) \end{matrix} E_D^{(2)}(a, b_1, b_2; c, c'; -X_1, -X_2) = F_2(a, b_1, b_2; c, c'; -X_1, -X_2) \dots\dots(1.14)$$

$$(iii) \begin{matrix} (1) \\ (1) \end{matrix} E_D^{(3)}(a, b_1, b_2, b_3; c, c'; -X_1, -X_2, -X_3) \\ = F_G(a, a, a, b_1, b_2, b_3; c, c', c'; -X_1, -X_2, -X_3) \quad \dots\dots(1.15)$$

$$(iv) \begin{matrix} (3) \\ (1) \end{matrix} E_D^{(4)}(a, b_1, b_2, b_3, b_4; c, c'; -X, -Y, -Z, -T) \\ = K_{11}(a, a, a, a; b_1, b_2, b_3, b_4; c, c, c, c'; -X, -Y, -Z, -T) \quad \dots\dots(1.16)$$

$$(v) \begin{matrix} (0) \\ (1) \end{matrix} E_C^{(n)}(a, b; c_1, \dots, c_n; -X_1, \dots, -X_n) \\ = F_C^{(n)}(a, b; c_1, \dots, c_n; -X_1, \dots, -X_n) \quad \dots\dots(1.17)$$

$$(vi) \begin{matrix} (1) \\ (1) \end{matrix} E_C^{(2)}(a, a', b; c_1, c_2; -X_1, -X_2) = F_2(b, a, a'; c_1, c_2; -X_1, -X_2) \dots\dots(1.18)$$

$$(vii) \begin{matrix} (1) \\ (1) \end{matrix} E_C^{(3)}(a, a', b; c_1, c_2, c_3; -X_1, -X_2, -X_3) \\ = F_E(b, b, b, a, a', a'; c_1, c_2, c_3; -X_1, -X_2, -X_3) \quad \dots\dots(1.19)$$

PROOF: (i) This result follows by putting $k=0$ in eq.(3.1) of the authors' papers [7,12] and then comparing the result with eq.(1.4) of the authors' paper [8].

(ii) This result is obtained by putting $k=1$ and $n=2$ in eq.(3.1) of the authors' paper [7] and then comparing the result with eq.(1.2) of the authors' paper [10].

(iii) To obtain this result we put $k=1$ and $n=3$ in eq.(3.1) of the authors' paper [7] and then comparing the result with eq.(1.2) of the authors' paper [6].

(iv) The result in eq.(1.16) can be had by putting $k=3$, $n=4$ in eq.(3.1) of the authors' paper [7] and then comparing the result with eq.(2.3) of the same paper.

(v) Putting $k=0$ in eq.(3.2) of the authors' paper [7] and then comparing the result with eq.(1.2) of the same paper produces this result.

(vi) This result can be obtained by putting $k=1$ and $n=2$ in eq.(3.2) of the authors' paper [7] and then comparing the outcome with eq.(1.2) of the authors' paper [10].

(vii) Putting $k=1$ and $n=3$ in eq.(3.2) of the authors' paper [7] and then comparing

the result with eq.(1.3) of the authors' paper [6] produces this result.

2. The $\Phi_D^{(n)}$ -Function of Matrix Arguments

This function was introduced in eq.(1.7) of the authors' paper [8]. Here we give a transformation relation and two cases of reducibility of this function.

THEOREM 2.1:

$$\begin{aligned}
 & \text{(i) } \Phi_D^{(n)}(a, b_1, \dots, b_{n-1}; c; -X_1, \dots, -X_n) \\
 &= e^{-\text{tr}(X_n)} |I + X_1|^{-b_1} \dots |I + X_{n-1}|^{-b_{n-1}} \Phi_D^{(n)}[c - a, b_1, \dots, b_{n-1}; c; \\
 & (I + X_1)^{-1/2} X_1 (I + X_1)^{-1/2}, \dots, (I + X_{n-1})^{-1/2} X_{n-1} (I + X_{n-1})^{-1/2}, X_n] \dots \dots (2.1)
 \end{aligned}$$

$$\begin{aligned}
 & \text{(ii) } \Phi_D^{(n)}(a, b_1, \dots, b_{n-1}; c; -X, \dots (n-1) \dots, -X, -X_n) \\
 &= \Phi_1(a, b_1 + \dots + b_{n-1}; c; -X, -X_n) \dots \dots (2.2)
 \end{aligned}$$

$$\begin{aligned}
 & \text{(iii) } \Phi_D^{(n)}(a, b_1, \dots, b_{n-1}; c; I, \dots (n-1) \dots, I, -X_n) \\
 &= \frac{\Gamma_p(c) \Gamma_p(c - b_1 - \dots - b_{n-1} - a)}{\Gamma_p(c - a) \Gamma_p(c - b_1 - \dots - b_{n-1})} \times {}_1F_1(a; c - b_1 - \dots - b_{n-1}; -X_n) \dots \dots (2.3)
 \end{aligned}$$

PROOF: To prove the result in eq.(2.1), we define the $\Phi_D^{(n)}$ - function through an integral representation:

$$\begin{aligned}
 & \Phi_D^{(n)}(a, b_1, \dots, b_{n-1}; c; -X_1, \dots, -X_n) \\
 &= \frac{\Gamma_p(c)}{\Gamma_p(a) \Gamma_p(c - a)} \int_0^I |U|^{a-(p+1)/2} |I - U|^{c-a-(p+1)/2} \left| I + X_1^{1/2} U X_1^{1/2} \right|^{-b_1} \dots \times \\
 & \left| I + X_{n-1}^{1/2} U X_{n-1}^{1/2} \right|^{-b_{n-1}} e^{-\text{tr}(UX_n)} dU \dots \dots (2.4)
 \end{aligned}$$

for $\text{Re}(a, c - a) > (p - 1)/2$ and $0 < U < I$.

Now the result in eq.(2.1) follows from eq.(2.4) by applying the transformation $I - U = V$ and by observing that

$$\left| I + X_i^{1/2} (I - V) X_i^{1/2} \right| = \left| I + X_i \right| \left| I - (I + X_i)^{-1/2} X_i^{1/2} V X_i^{1/2} (I + X_i)^{-1/2} \right|$$

for $i = 1, \dots, n - 1$; and then suitably interpreting the resulting expression in the light of eq.(2.4).

(ii) The result in eq.(2.2) follows by putting $X_1 = \dots = X_{n-1} = X$ in eq.(2.1) of the authors' paper [9] and then using the theorem (4.1) page 62 of Mathai [3].

(iii) The result in eq.(2.3) follows by letting $X_1 \rightarrow -I, \dots, X_{n-1} \rightarrow -I$ in eq.(2.1) of the authors' paper [9] and then using the theorem (2.3.4) page 42 of Mathai [3], or, alternatively, by letting $X \rightarrow -I$ in eq.(2.2) above and then using eq.(2.18) of the authors' paper [11].

3. The Srivastava $H_C^{(2m)}$ - Function of Matrix Arguments

The generalized Srivastava $H_C^{(n)}$ -function of matrix arguments was introduced in eq.(5.2) of the authors' paper [7]. Here a result is being established for the $H_C^{(2m)}$ -function.

THEOREM 3.1:

$$\begin{aligned} & H_C^{(2m)}(\alpha_1, \dots, \alpha_{2m}; \gamma; -X_1, \dots, -X_{2m}) \\ &= \frac{1}{\Gamma_p(\alpha_1) \Gamma_p(\alpha_3) \dots \Gamma_p(\alpha_{2m-1})} \int_{T_1 > 0} \dots \int_{T_m > 0} \Phi_2^{(m)}(\alpha_2, \alpha_4, \dots, \alpha_{2m}; \\ & \gamma; -T_1^{1/2} X_1 T_1^{1/2} - T_2^{1/2} X_2 T_2^{1/2}, -T_2^{1/2} X_3 T_2^{1/2} - T_3^{1/2} X_4 T_3^{1/2}, \dots, -T_{m-1}^{1/2} X_{2m-3} \times \\ & T_{m-1}^{1/2} - T_m^{1/2} X_{2m-2} T_m^{1/2}, -T_m^{1/2} X_{2m-1} T_m^{1/2} - T_1^{1/2} X_{2m} T_1^{1/2}) \times e^{-\text{tr}(T_1 + \dots + T_m)} \\ & \times |T_1|^{\alpha_1 - (p+1)/2} |T_2|^{\alpha_3 - (p+1)/2} \dots |T_{m-1}|^{\alpha_{2m-3} - (p+1)/2} |T_m|^{\alpha_{2m-1} - (p+1)/2} \\ & \times dT_1 \dots dT_m \end{aligned} \quad \dots \dots (3.1)$$

for $\text{Re}(\alpha_1, \alpha_3, \dots, \alpha_{2m-1}) > (p-1)/2$.

PROOF: Taking the M-transform of the $\Phi_2^{(m)}$ - function on the right side of eq. (3.1) with respect to the variables X_1, \dots, X_{2m} and the parameters ρ_1, \dots, ρ_{2m} respectively, we have,

$$\int_{X_1 > 0} \dots (2m) \dots \int_{X_{2m} > 0} |X_1|^{\rho_1 - (p+1)/2} \dots |X_{2m}|^{\rho_{2m} - (p+1)/2} \times \\ \Phi_2^{(m)}(\alpha_2, \alpha_4, \dots, \alpha_{2m}; \gamma; -T_1^{1/2} X_1 T_1^{1/2} - T_2^{1/2} X_2 T_2^{1/2}, -T_2^{1/2} X_3 T_2^{1/2} - T_3^{1/2} X_4 \times \\ T_3^{1/2}, \dots, -T_{m-1}^{1/2} X_{2m-3} T_{m-1}^{1/2} - T_m^{1/2} X_{2m-2} T_m^{1/2}, -T_m^{1/2} X_{2m-1} T_m^{1/2} - T_1^{1/2} X_{2m} \times \\ T_1^{1/2}) dX_1 \dots dX_{2m} \quad \dots \dots (3.2)$$

Applying the transformations,

$$Z_1 = T_1^{1/2} X_1 T_1^{1/2}; Z_2 = T_2^{1/2} X_2 T_2^{1/2}; Z_3 = T_2^{1/2} X_3 T_2^{1/2}; Z_4 = T_3^{1/2} X_4 T_3^{1/2}; \dots; \\ Z_{2m-3} = T_{m-1}^{1/2} X_{2m-3} T_{m-1}^{1/2}; Z_{2m-2} = T_m^{1/2} X_{2m-2} T_m^{1/2}; Z_{2m-1} = T_m^{1/2} \times \\ X_{2m-1} T_m^{1/2}; Z_{2m} = T_1^{1/2} X_{2m} T_1^{1/2}; \text{ with, } dZ_1 = |T_1|^{(p+1)/2} dX_1; \\ dZ_2 = |T_2|^{(p+1)/2} dX_2; dZ_3 = |T_2|^{(p+1)/2} dX_3; dZ_4 = |T_3|^{(p+1)/2} dX_4; \dots; \\ dZ_{2m-3} = |T_{m-1}|^{(p+1)/2} dX_{2m-3}; dZ_{2m-2} = |T_m|^{(p+1)/2} dX_{2m-2}; \\ dZ_{2m-1} = |T_m|^{(p+1)/2} dX_{2m-1}; dZ_{2m} = |T_1|^{(p+1)/2} dX_{2m}; \text{ and, } |Z_1| = |T_1| |X_1|; \\ |Z_2| = |T_2| |X_2|; |Z_3| = |T_2| |X_3|; |Z_4| = |T_3| |X_4|; \dots; |Z_{2m-3}| = |T_{m-1}| |X_{2m-3}|; \\ |Z_{2m-2}| = |T_m| |X_{2m-2}|; |Z_{2m-1}| = |T_m| |X_{2m-1}|; |Z_{2m}| = |T_1| |X_{2m}|;$$

to eq.(3.2) yields,

$$|T_1|^{-\rho_1 - \rho_{2m}} |T_2|^{-\rho_2 - \rho_3} \dots |T_m|^{-\rho_{2m-2} - \rho_{2m-1}} \int_{Z_1 > 0} \dots (2m) \dots \int_{Z_{2m} > 0} \times$$

Continued to the next page

$$|Z_1|^{\rho_1-(p+1)/2} \dots |Z_{2m}|^{\rho_{2m}-(p+1)/2} \Phi_2^{(m)}(\alpha_2, \alpha_4, \dots, \alpha_{2m}; \gamma; -Z_1 - Z_2, -Z_3 - Z_4, \dots, -Z_{2m-3} - Z_{2m-2}, -Z_{2m-1} - Z_{2m}) dZ_1 \dots dZ_{2m} \quad \dots (3.3)$$

Now, making use of another set of transformations,

$$U_1 = Z_1, U_2 = Z_1 + Z_2; U_3 = Z_3, U_4 = Z_3 + Z_4; \dots; U_{2m-3} = Z_{2m-3}, U_{2m-2} = Z_{2m-3} + Z_{2m-2}; U_{2m-1} = Z_{2m-1}, U_{2m} = Z_{2m-1} + Z_{2m}; \text{ with } dU_1 dU_2 = dZ_1 dZ_2; dU_3 dU_4 = dZ_3 dZ_4; \dots; dU_{2m-3} dU_{2m-2} = dZ_{2m-3} dZ_{2m-2}; dU_{2m-1} dU_{2m} = dZ_{2m-1} dZ_{2m}; \text{ where, } 0 < U_1 < U_2; 0 < U_3 < U_4; \dots; 0 < U_{2m-3} < U_{2m-2}; 0 < U_{2m-1} < U_{2m}$$

in the expression (3.3) yields,

$$|T_1|^{-\rho_1-\rho_{2m}} |T_2|^{-\rho_2-\rho_3} \dots |T_m|^{-\rho_{2m-2}-\rho_{2m-1}} \int_{U_1>0} \dots (2m) \dots \int_{U_{2m}>0} \times \\ |U_1|^{\rho_1-(p+1)/2} |U_2 - U_1|^{\rho_2-(p+1)/2} |U_3|^{\rho_3-(p+1)/2} |U_4 - U_3|^{\rho_4-(p+1)/2} \dots \times \\ |U_{2m-3}|^{\rho_{2m-3}-(p+1)/2} |U_{2m-2} - U_{2m-3}|^{\rho_{2m-2}-(p+1)/2} \times \\ |U_{2m-1}|^{\rho_{2m-1}-(p+1)/2} |U_{2m} - U_{2m-1}|^{\rho_{2m}-(p+1)/2} \Phi_2^{(m)}(\alpha_2, \alpha_4, \dots, \alpha_{2m}; \gamma; -U_2, -U_4, \dots, -U_{2m}) dU_1 \dots dU_{2m} \quad \dots (3.4)$$

Integrating out the m variables $U_1, U_3, \dots, U_{2m-3}, U_{2m-1}$ in the above expression by using a type-1 Beta integral and then writing the M-transform of the $\Phi_2^{(m)}$ - function as per eq.(1.4) of the authors' paper [7], we have,

$$|T_1|^{-\rho_1-\rho_{2m}} |T_2|^{-\rho_2-\rho_3} \dots |T_m|^{-\rho_{2m-2}-\rho_{2m-1}} \Gamma_p(\rho_1) \dots \Gamma_p(\rho_{2m}) \times \\ \frac{\Gamma_p(\alpha_2 - \rho_1 - \rho_2)}{\Gamma_p(\alpha_2)} \frac{\Gamma_p(\alpha_4 - \rho_3 - \rho_4)}{\Gamma_p(\alpha_4)} \dots \frac{\Gamma_p(\alpha_{2m} - \rho_{2m-1} - \rho_{2m})}{\Gamma_p(\alpha_{2m})} \times \\ \frac{\Gamma_p(\gamma)}{\Gamma_p(\gamma - \rho_1 - \dots - \rho_{2m})} \quad \dots (3.5)$$

Substituting this expression on the right side of eq.(3.1) and then integrating out the variables T_1, \dots, T_m in the resulting expression by using a Gamma integral produces,

$$\frac{\Gamma_p(\rho_1) \cdots \Gamma_p(\rho_{2m})}{\Gamma_p(\alpha_1) \Gamma_p(\alpha_3) \cdots \Gamma_p(\alpha_{2m-1})} \frac{\Gamma_p(\alpha_2 - \rho_1 - \rho_2) \Gamma_p(\alpha_4 - \rho_3 - \rho_4)}{\Gamma_p(\alpha_2) \Gamma_p(\alpha_4)} \cdots \times$$

$$\frac{\Gamma_p(\alpha_{2m} - \rho_{2m-1} - \rho_{2m})}{\Gamma_p(\alpha_{2m})} \frac{\Gamma_p(\gamma) \Gamma_p(\alpha_1 - \rho_1 - \rho_{2m})}{\Gamma_p(\gamma - \rho_1 - \cdots - \rho_{2m})} \Gamma_p(\alpha_3 - \rho_2 - \rho_3) \cdots \times$$

$$\Gamma_p(\alpha_{2m-1} - \rho_{2m-2} - \rho_{2m-1}) \quad \dots \dots (3.6)$$

which is $M[H_C^{(2m)}]$ as can be seen from eq.(5.2) of the authors' paper [7] when interpreted for the case $n=2m$.

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