



iJRASET

International Journal For Research in
Applied Science and Engineering Technology



INTERNATIONAL JOURNAL FOR RESEARCH

IN APPLIED SCIENCE & ENGINEERING TECHNOLOGY

Volume: 7 Issue: IX Month of publication: September 2019

DOI: <http://doi.org/10.22214/ijraset.2019.9129>

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Integrals of Four Variables with Statistical Distribution associated with hyper geometric Function of Matrix Argument

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Abstract: In this chapter, we evaluated ten integrals associated with hypergeometric function of four variables of matrix argument with their statistical distribution. All the matrix involved were real positive definite symmetric of order $m \times m$.

Keywords: Hypergeometric function, Matrix argument

I. INTRODUCTION

In this paper, we have evaluated forty integrals associated with hypergeometric function of four variables of matrix argument with their statistical distribution. All the matrices involved are real positive definite symmetric of order $m \times m$. We will start with introducing matrix sequences, matrix series, and concepts analogous to convergence of series in scalar variable. A matrix series is obtained by adding up the matrices in a matrix sequence. For example if A_0, A_1, A_2, \dots is matrix series given by

$$F(A) = \sum_{k=0}^{\infty} A_k \tag{1.1}$$

If the matrix series is a power series than we will be considering powers of matrices and hence in this case the series will be define only for $n \times n$ matrices, for an $n \times n$ matrix A . consider the series.

$$g(A) = \sum_{k=0}^{\infty} a_k A_k \dots \tag{1.2}$$

where a_0, a_1, \dots, a_k are scalars.

As in the case of scalars series, convergence of a matrix will be defined in terms of the sums.

A general hypergeometric series ${}_pF_q(\cdot)$ in a real scalar variable X is defined as following :

$${}_pF_q(a_1, \dots, a_p; b_1, \dots, b_q; X) = \sum_{r=0}^{\infty} \frac{(a_1)_r \dots (a_p)_r X^r}{(b_1)_r \dots (b_q)_r r!} \tag{1.3}$$

For $(a)_m = a(a+1) \dots (a+m-1)$
 $(a)_0 = 1 \quad a \neq 0$

For example: ${}_0F_0(; ; X) = e^X$
 ${}_1F_0(\alpha; ; X) = (1-X)^{-\alpha}$ for $|X| < 1$

In (1.3) there are p upper parameters a_1, \dots, a_p and q lower parameters b_1, \dots, b_q . The series in (1.3) is convergent for all $|X| < \infty$ if $q \geq p$, convergent for $|X| < 1$ if $p = q+1$, divergent for all $X, X \neq 0$, if $p > q+1$ and the convergence. Condition for $X = 1$ and $X = -1$ can also be worked out. A matrix series is in $n \times n$ matrix. A corresponding to the right side in (1.3) is obtained by replacing X by A , thus we may define a hypergeometric series in an $n \times n$ matrix. A as follows.

$${}_pF_q(a_1, \dots, a_p; b_1, \dots, b_q; A) = \sum_{r=0}^{\infty} \frac{(a_1)_r \dots (a_p)_r X^r}{(b_1)_r \dots (b_q)_r r!} \tag{1.4}$$

where $a_1, \dots, a_p, b_1, \dots, b_q$ are scalars.

The series in (1.4) is convergent for all A is $q \geq p$ convergent for $p = q + 1$ when the Eigen values of A are all less than 1 in absolute value and divergent when $p > q + 1$.

Similarly, it may be defined for two, three and four variables. Other definition involving in this chapter for four variables of $m \times m$ matrix. Exactly similar analogous in scalar variable due to Exton (1985). In what follows we shall take p, q, r , and s to be positive

integers of the symbols X and $\Delta(n, a)$ stand the sequence of parameters of square positive definite matrices X_1, X_2, \dots, X_r of order $n \times n$ and $\frac{\alpha}{n}, \frac{\alpha+1}{n}, \dots, \frac{\alpha+n-1}{n}$ respectively.

Also, in all be established here after, proper conditions of convergence of the involved are assumed. In which follows X, Y, Z, T, U etc. matrices are positive definite symmetric of same order $m \times m$.

II. INTEGRALS OF FOUR VARIABLES WITH STATISTICAL DISTRIBUTION ASSOCIATED WITH HYPERGEOMETRIC FUNCTION OF MATRIX ARGUMENT

The formulae to be established are as following :

1) *Result 1:* $\int_0^1 U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(a, 1-a; c; \frac{U}{2})$

$$F_1^4 \left[a_1, a_1, a_1, a_2, b_1, b_1, b_1, b_1, c_1, c_2, c_3, c_4; X(I-U)^n, Y(I-U)^n, Z(I-U)^n, T(I-U)^n \right] dU$$

$$= LF_1^4 \left[a_1, a_1, a_1, a_2, b_1, b_1, b_1, b_1, c_1, c_2, c_3, c_4; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right] \tag{2.1}$$

where

$$F_1^4 \left[a_1, a_1, a_1, a_2, b_1, b_1, b_1, b_1, c_1, c_2, c_3, c_4; (I-U)^n X, (I-U)^n Y, (I-U)^n Z, (I-U)^n T \right]$$

$$= \sum_{p, q, r, s=0}^{\infty} \frac{(a_1)_{p+q+r} (a_2)_s (b_1)_{p+q+r+s}}{p!q!r!s! (c_1)_p (c_2)_q (c_3)_r (c_4)_s} (I-U)^{np} X^p (I-U)^{nq} Y^q (I-U)^{nr} Z^r (I-U)^{ns} T^s$$

so that

$$F_1^4 \left[a_1, a_1, a_1, a_2, b_1, b_1, b_1, b_1, c_1, c_2, c_3, c_4; (I-U)^n X, (I-U)^n Y, (I-U)^n Z, (I-U)^n T \right]$$

$$= F_1^4 \left[(I-U)^n X, (I-U)^n Y, (I-U)^n Z, (I-U)^n T \right]$$

Then a probability density function (p.d.f) of (3.2.1.) is given by: $F(U) = \frac{U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(\chi_1) F_1^4(\chi_2)}{LF_1^4(\chi_3)}$

= 0 else where

where $\chi_1 = (a, a-1; c; \frac{U}{2})$

$$\chi_2 = \left[(I-U)^n X, (I-U)^n Y, (I-U)^n Z, (I-U)^n T \right]$$

$$\chi_3 = \left[a_1, a_1, a_2, a_1, b_1, b_1, b_1, b_1, c_1, c_2, c_3, c_4; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right]$$

2) *Result 2:* $\int_0^1 U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(a, 1-a; c; \frac{U}{2}) \cdot F_2^4 \left[(I-U)^n X, (I-U)^n Y, (I-U)^n Z, (I-U)^n T \right] dU$

$$= LF_2^4 \left[a_1, a_1, a_2, a_2, b_1, b_1, b_1, b_1, c_1, c_2, c_3, c_4; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right] \tag{2.2}$$

where

$$F_2^4(a_1, a_1, a_2, a_2, b_1, b_1, b_1, b_1, c_1, c_2, c_3, c_4; (I-U)^n X, (I-U)^n Y, (I-U)^n Z, (I-U)^n T) \\ = \sum_{p, q, r, s=0}^{\infty} \frac{(a_1)_{p+q} (a_2)_{r+s} (b_1)_{p+q+r+s}}{p!q!r!s!(c_1)_p (c_2)_q (c_3)_r (c_4)_s} (I-U)^{np} X^p (I-U)^{nq} Y^q (I-U)^{nr} Z^r (I-U)^{ns} T^s$$

Then a probability density function (p.d.f.) of (3.2.2) is given by: $F(U) = \frac{U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(\chi_1) F_2^4(\chi_2)}{L F_2^4(\chi_4)}$

= 0 else where

where $\chi_4 = \left[a_1, a_1, a_2, a_2, b_1, b_1, b_1, b_1, c_1, c_2, c_3, c_4; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right]$

3) Result 3: $\int_0^1 U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(a, 1-a; c; \frac{U}{2}) \cdot F_3^4 \left[(I-U)^n X, (I-U)^n Y, (I-U)^n Z, (I-U)^n T \right] dU$

$$= L F_3^4 \left[a_1, a_1, a_2, a_3, b_1, b_1, b_1, b_1, c_1, c_2, c_3, c_4; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right] \tag{2.3}$$

where

$$F_3^4(a_1, a_1, a_2, a_3, b_1, b_1, b_1, b_1, c_1, c_2, c_3, c_4; (I-U)^n X, (I-U)^n Y, (I-U)^n Z, (I-U)^n T) \\ = \sum_{p, q, r, s=0}^{\infty} \frac{(a_1)_{p+q} (a_2)_{r+s} (b_1)_{p+q+r+s}}{p!q!r!s!(c_1)_p (c_2)_q (c_3)_r (c_4)_s} (I-U)^{np} X^p (I-U)^{nq} Y^q (I-U)^{nr} Z^r (I-U)^{ns} T^s$$

Then a (p.d.f.) of (2.3) is given by: $F(U) = \frac{U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(\chi_1) F_3^4(\chi_2)}{L F_3^4(\chi_5)}$

= 0 else where

where $\chi_5 = \left[a_1, a_1, a_2, a_3, b_1, b_1, b_1, b_1, c_1, c_2, c_3, c_4; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right]$

4) Result 4: $\int_0^1 U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(a, 1-a; c; \frac{U}{2}) \cdot F_4^4 \left[(I-U)^n X, (I-U)^n Y, (I-U)^n Z, (I-U)^n T \right] dU$

$$= L F_4^4 \left[a_1, a_1, a_1, a_1, b_1, b_1, b_1, b_2, c_1, c_2, c_3, c_4; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right] \tag{2.4}$$

where $F_4^4(a_1, a_1, a_1, a_1, b_1, b_1, b_2, b_1, c_1, c_2, c_3, c_4; X, Y, Z, T)$

$$= \sum_{p, q, r, s=0}^{\infty} \frac{(a_1)_{p+q+r+s} (b_1)_{p+q+s} (b_2)_r}{p!q!r!s!(c_1)_p (c_2)_q (c_3)_r (c_4)_s} X^p Y^q Z^r T^s$$

Then a (p.d.f.) of (2.4) is given by : $F(U) = \frac{U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(\chi_1) F_4^4(\chi_2)}{LF_4^4(\chi_6)}$

= 0 else where

where $\chi_6 = \left[a_1, a_1, a_1, a_1, b_1, b_1, b_2, b_1, c_1, c_2, c_3, c_4; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right]$

5) Result5: $\int_0^1 U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(a, 1-a; c; \frac{U}{2}) \cdot F_5^4 \left[(I-U)^n X, (I-U)^n Y, (I-U)^n Z, (I-U)^n T \right] dU =$

$$LF_5^4 \left[a_1, a_1, a_1, a_2, b_1, b_1, b_2, b_2, c_1, c_2, c_3, c_4; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right] \quad (2.5)$$

where $F_5^4(a_1, a_1, a_1, a_2, b_1, b_1, b_2, b_2, c_1, c_2, c_3, c_4; X, Y, Z, T)$

$$= \sum_{p, q, r, s=0}^{\infty} \frac{(a_1)_{p+q+r} (a_2)_s (b_1)_{p+q} (b_2)_{r+s}}{p!q!r!s!(c_1)_p (c_2)_q (c_3)_r (c_4)_s} X^p Y^q Z^r T^s$$

Then a (p.d.f.) of (2.5) is given by : $F(U) = \frac{U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(\chi_1) F_5^4(\chi_2)}{LF_5^4(\chi_7)}$

= 0 else where

where $\chi_7 = \left[a_1, a_1, a_1, a_2, b_1, b_1, b_2, b_2, c_1, c_2, c_3, c_4; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right]$

6) Result 6: $\int_0^1 U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(a, 1-a; c; \frac{U}{2}) \cdot F_6^4 \left[(I-U)^n X, (I-U)^n Y, (I-U)^n Z, (I-U)^n T \right] dU$

$$= LF_6^4 \left[a_1, a_1, a_1, a_2, b_1, b_2, b_3, b_1, c_1, c_2, c_3, c_4; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right] \quad (2.6)$$

where $F_6^4(a_1, a_1, a_1, a_2, b_1, b_2, b_3, b_1, c_1, c_2, c_3, c_4; X, Y, Z, T)$

$$= \sum_{p,q,r,s=0}^{\infty} \frac{(a_1)_{p+q+r} (a_2)_s (b_1)_{p+s} (b_2)_q (b_3)_s}{p!q!r!s! (c_1)_p (c_2)_q (c_3)_r (c_4)_s} X^p Y^q Z^r T^s$$

Then a (p.d.f.) of (3.2.6) is given by : $F(U) = \frac{U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(\chi_1) F_6^4(\chi_2)}{LF_6^4(\chi_8)}$

= 0 else where

where $\chi_8 = \left[a_1, a_1, a_1, a_2, b_1, b_2, b_3, b_1, c_1, c_2, c_3, c_4; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right]$

7) Result 7: $\int_0^1 U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(a, 1-a; c; \frac{U}{2}) \cdot F_7^4 \left[(I-U)^n X, (I-U)^n Y, (I-U)^n Z, (I-U)^n T \right] dU$

$$= LF_7^4 \left[a_1, a_1, a_2, a_2, b_1, b_2, b_1, b_2, c_1, c_2, c_3, c_4; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right] \tag{2.7}$$

where $F_7^4(a_1, a_1, a_2, a_2, b_1, b_2, b_1, b_2, c_1, c_2, c_3, c_4; X, Y, Z, T)$

$$= \sum_{p,q,r,s=0}^{\infty} \frac{(a_1)_{p+q} (a_2)_{r+s} (b_1)_{p+r} (b_2)_q (b_3)_s}{p!q!r!s! (c_1)_p (c_2)_q (c_3)_{r+s} (c_4)_s} X^p Y^q Z^r T^s$$

Then a (p.d.f.) of (3.2.7) is given by : $F(U) = \frac{U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(\chi_1) F_7^4(\chi_2)}{LF_7^4(\chi_9)}$

= 0 else where

where $\chi_9 = \left[a_1, a_1, a_2, a_2, b_1, b_2, b_1, b_2, c_1, c_2, c_3, c_4; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right]$

8) Result 8: $\int_0^1 U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(a, 1-a; c; \frac{U}{2}) \cdot F_8^4 \left[(I-U)^n X, (I-U)^n Y, (I-U)^n Z, (I-U)^n T \right] dU$

$$= LF_8^4 \left[a_1, a_1, a_2, a_2, b_1, b_2, b_1, b_3, c_1, c_2, c_3, c_4; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right] \tag{2.8}$$

where $F_8^4(a_1, a_1, a_2, a_2, b_1, b_2, b_1, b_3, c_1, c_2, c_3, c_4; X, Y, Z, T)$

$$= \sum_{p,q,r,s=0}^{\infty} \frac{(a_1)_{p+q} (a_2)_{r+s} (b_1)_{p+r} (b_2)_q (b_3)_s}{p!q!r!s! (c_1)_p (c_2)_q (c_3)_r (c_4)_s} X^p Y^q Z^r T^s$$

Then a (p.d.f.) of (2.8) is given by :
$$F(U) = \frac{U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(\chi_1) F_8^4(\chi_2)}{LF_8^4(\chi_{10})}$$

$$= 0 \text{ else where}$$

where
$$\chi_{10} = \left[a_1, a_1, a_2, a_2, b_1, b_2, b_3, b_4, c_1, c_2, c_3, c_4; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right]$$

9) Result 9:
$$\int_0^1 U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(a, 1-a; c; \frac{U}{2}) \cdot F_9^4 \left[(I-U)^n X, (I-U)^n Y, (I-U)^n Z, (I-U)^n T \right] dU$$

$$= LF_9^4 \left[a_1, a_1, a_1, a_2, b_1, b_1, b_1, b_1, c_1, c_2, c_3, c_1; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right] \tag{2.9}$$

where
$$F_9^4(a_1, a_1, a_1, a_2, b_1, b_1, b_1, b_1, c_1, c_2, c_3, c_1; X, Y, Z, T)$$

$$= \sum_{p,q,r,s=0}^{\infty} \frac{(a_1)_{p+q+r} (a_2)_s (b_1)_{p+q+r+s}}{p!q!r!s! (c_1)_{p+s} (c_2)_q (c_3)_r} X^p Y^q Z^r T^s$$

Then a (p.d.f.) of (2.9) is given by :
$$F(U) = \frac{U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(\chi_1) F_9^4(\chi_2)}{LF_9^4(\chi_{11})}$$

$$= 0 \text{ else where}$$

where
$$\chi_{11} = \left[a_1, a_1, a_1, a_2, b_1, b_1, b_1, b_1, c_1, c_2, c_3, c_1; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right]$$

10) Result 10:
$$\int_0^1 U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1(a, 1-a; c; \frac{U}{2}) \cdot F_{10}^4 \left[(I-U)^n X, (I-U)^n Y, (I-U)^n Z, (I-U)^n T \right] dU$$

$$= LF_{10}^4 \left[a_1, a_1, a_2, a_2, b_1, b_1, b_1, b_1, c_1, c_2, c_1, c_3; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right] \tag{2.10}$$

where
$$F_{10}^4(a_1, a_1, a_2, a_2, b_1, b_1, b_1, b_1, c_1, c_2, c_1, c_3; X, Y, Z, T)$$

$$= \sum_{p,q,r,s=0}^{\infty} \frac{(a_1)_{p+q} (a_2)_{r+s} (b_1)_{p+q+r+s}}{p!q!r!s! (c_1)_{p+r} (c_2)_q (c_3)_s} X^p Y^q Z^r T^s$$

Then a p.d.f.
$$F(U) = \frac{U^{a-\frac{m+1}{2}} (I-U)^{b-\frac{m+1}{2}} F_1[\chi_1] F_{10}^4[\chi_2]}{LF_{10}^4[\chi_{12}]}$$

$$= 0 \text{ else where}$$

where
$$\chi_{12} = \left[a_1, a_1, a_2, a_2, b_1, b_1, b_1, b_1, c_1, c_2, c_1, c_3; \Delta(n, b), \Delta\left(\frac{n}{2}, \frac{c+b}{2}\right), \Delta\left(\frac{n}{2}, \frac{1+c+b}{2}\right), \Delta(n, c+b), \Delta\left(\frac{n}{2}, c+b+a\right), \Delta\left(\frac{n}{2}, \frac{1+c+b-a}{2}\right); X, Y, Z, T \right]$$

III. SOLUTION OF INTEGRALS

One of the proofs is expressing the quadruple hypergeometric function in terms of equivalent series, in the integrand of the (2.1). We find that the integral becomes

$$\int_0^1 U^{a-\frac{m+1}{2}} (1-U)^{b-\frac{m+1}{2}} F_1(a, 1-a; c; \frac{U}{2}) F_1^4 \left[a_1, a_1, a_1, a_2, b_1, b_1, b_1, b_1, c_1, c_2, c_3, c_4; (1-U)^n X, (1-U)^n Y, (1-U)^n Z, (1-U)^n T \right] dU$$

or

$$\int_0^1 U^{a-\frac{m+1}{2}} (1-U)^{b-\frac{m+1}{2}} F_1(a, 1-a; c; \frac{U}{2}) \sum_{p, q, r, s=0}^{\infty} A_{r,s}^{p,q} \left[(1-U)^n X, (1-U)^n Y, (1-U)^n Z, (1-U)^n T \right] dU \tag{3.1}$$

where $A_{r,s}^{p,q}$ stands for the expression

$$\sum_{p, q, r, s=0}^{\infty} \frac{(a_1)_{p+q+r} (a_2)_s (b_1)_{p+q+r+s}}{p!q!r!s! (c_1)_p (c_2)_q (c_3)_r (c_4)_s} [(1-U)X]^p [(1-U)Y]^q [(1-U)Z]^r [(1-U)T]^s$$

We assume that the series is uniformly convergent in the region of integration, the inversion of integration and summation is infinite, then integral

$$\int_0^1 U^{a-\frac{m+1}{2}} (1-U)^{b-\frac{m+1}{2}} F_1(a, 1-a; c; \frac{U}{2}) A_{r,s}^{p,q} \left[X^p (1-U)^p {}^n Y^q (1-U)^q {}^n Z^r (1-U)^r {}^m T^s (1-U)^s \right] dU \tag{3.2}$$

$$= \sum_{p, q, r, s=0}^{\infty} A_{r,s}^{p,q} X^p Y^q Z^r T^s \int_0^1 U^{a-\frac{m+1}{2}} (1-U)^{b-\frac{m+1}{2}} F_1(a, 1-a; c; \frac{U}{2}) \cdot [(1-U)^{n(p+q+r+s)}] dU$$

$$= \sum_{p, q, r, s=0}^{\infty} A_{r,s}^{p,q} X^p Y^q Z^r T^s \int_0^1 U^{a-\frac{m+1}{2}} (1-U)^{b+n(p+q+r+s)-\frac{m+1}{2}} F_1(a, 1-a; c; \frac{U}{2}) dU$$

$$= \sum_{p, q, r, s=0}^{\infty} A_{r,s}^{p,q} X^p Y^q Z^r T^s \frac{\Gamma_m(c) \Gamma_m(b+n(p+q+r+s)) \Gamma_m\left(\frac{c+b+n(p+q+r+s)}{2}\right)}{\Gamma_m(c+b+n(p+q+r+s)) \Gamma_m\left[\frac{(c+b+n(p+q+r+s)-a)}{2}\right]} \cdot \frac{\Gamma_m\left(\frac{1+c+b+n(p+q+r+s)}{2}\right)}{\Gamma_m\left[\frac{(1+c+b+n(p+q+r+s)-a)}{2}\right]} \tag{3.3}$$

$$= L \sum_{p, q, r, s=0}^{\infty} \frac{(a_1)_{p+q+r} (a_2)_s (b_1)_{p+q+r+s}}{p!q!r!s! (c_1)_p (c_2)_q (c_3)_r (c_4)_s} \frac{(b)_{n(p+q+r+s)} \left(\frac{c+b}{2}\right)_{n(p+q+r+s)} \left(\frac{1+c+b}{2}\right)_{n(p+q+r+s)}}{(c+b)_{n(p+q+r+s)} \left[\frac{(c+b+a)}{2}\right]_{\frac{n}{2}(p+q+r+s)} \left[\frac{(1+c+b-a)}{2}\right]_{\frac{n}{2}(p+q+r+s)}} X^p Y^q Z^r T^s$$

By applying the below mentioned result, we get

$$(a)k_1 = k^{k1} \prod_{j=1}^k \left\{ \frac{(\alpha + j - 1)}{k} \right\}$$



where k is a positive integral and non-negative, and finally after calculations, we arrive at the result (1). Similarly, other integrals from (2.2) to (2.10) are all proved. Therefore, ten direct results have been quoted and proved in a similar manner.

IV. CONCLUSION

This paper deals with classical special function and generalized hypergeometric function of matrix argument (for positive definite symmetric matrix and hermitian positive definite matrix in complex case). We derived various important formulas which have a wide range of applications in the field of Mathematical Sciences especially multivariable distribution theory.

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