

The Generalizations of Integral Analog of the Leibniz Rule on the G–Convolutions

S. B. YAKUBOVICH AND YU. F. LUCHKO

*Dept. of Mathematics and Mechanics, Byelorussian State Univ.,
P.O. Box 385, Minsk–50, USSR–220050*

AMS Subject Class. (1980): 44A15, 44A10, 44A35

Received December 17, 1990

An integral analog of the Leibniz rule for the operators of fractional calculus was considered in paper [1]. These operators are known to belong to the class of convolution transforms [2]. It seems very natural to try to obtain some new integral analog of the Leibniz rule for other convolution operators. We have found a general method for constructing such integral analogs on the base of notion of G–convolution [4]. Several results obtained by this method are represented in this article.

We introduce the following integral operators, which are particular cases of G–transform [3]:

a) The operator with Tricomi function $\Psi(a, b, x)$ in the kernel

$$(x^\alpha \Psi_b^a x^{-\alpha} f)(x) = x^\alpha \int_0^{\infty} e^{-x/t} \Psi(a, b, x/t) t^{-\alpha-1} f(t) dt.$$

b) The operator with algebraic function in the kernel

$$(x^\alpha A_\nu x^{-\alpha} f)(x) = x^\alpha \int_x^{\infty} \frac{1}{\sqrt{1-x/t}} \left[(1 + \sqrt{1-x/t})^\nu + (1 - \sqrt{1-x/t})^\nu \right] t^{-\alpha-1} f(t) dt.$$

c) The operator of modified Meyer transformation

$$(x^\alpha K_\nu x^{-\alpha} f)(x) = x^\alpha \int_0^{\infty} K_\nu(2\sqrt{x/t}) t^{-\alpha-1} f(t) dt,$$

where $K_\nu(x)$ is the Macdonald function.

Remark 1. The definition of the modified operator of fractional calculus $x^a I_b^a x^{a-b}$, the modified operator of Laplace transform $x^a \Lambda_+ x^{-a}$ and its inverse $x^a \Lambda_+^{-1} x^{-a}$ see in [2].

DEFINITION 1. ([3]) Let $c, \gamma \in \mathbb{R}$, and $2 \operatorname{sign}(c) + \operatorname{sign}(\gamma) \geq 0$. Denote by $\mathfrak{M}_{c, \gamma}^{-1}(L)$ the space of functions $f(x)$, $x > 0$, representable in the form

$$f(x) = \frac{1}{2\pi i} \int_{\sigma} f^*(s) x^{-s} ds, \quad x > 0,$$

where $f^*(s) |s|^{\gamma} e^{\pi \text{cl} \text{Im} s} \in L(\sigma)$, $\sigma = \{s: \text{Re} s = 1/2\}$.

DEFINITION 2. ([4]) Let $f \in \mathfrak{M}_{c_1, \gamma_1}^{-1}(L)$, $g \in \mathfrak{M}_{c_2, \gamma_2}^{-1}(L)$. Then the G-convolution of these functions is called the next integral

$$(f \star g)(x) = \frac{1}{(2\pi i)^2} \int_{\sigma_s} \int_{\sigma_t} \frac{\Phi_1(s) \Phi_2(t)}{\Phi_3(s+t)} f^*(s) g^*(t) x^{-s-t} ds dt,$$

where functions $\Phi_i(\tau)$ have the following form

$$\Phi_i(s) = \frac{\prod_{j=1}^{m_i} \Gamma(b_{j_i} + s) \prod_{j=1}^{n_i} \Gamma(1 - a_{j_i} - s)}{\prod_{j=n_i+1}^{p_i} \Gamma(a_{j_i} + s) \prod_{j=m_i+1}^{q_i} \Gamma(1 - b_{j_i} - s)},$$

where a_{j_i}, b_{j_i} - complex parameters and $\sigma_s = \{s: \text{Re} s = 1/2\}$, $\sigma_t = \{t: \text{Re} t = 1/2\}$.

We will use G-convolutions with $\Phi_1(\tau) = \Phi_2(\tau) \equiv 1$ only in the further considerations.

THEOREM. Suppose that $f \in \mathfrak{M}_{c_1, \gamma_1}^{-1}(L)$ and $g \in \mathfrak{M}_{c_2, \gamma_2}^{-1}(L)$ and G-convolution has the kernel $\Phi_3(\tau) = H(\tau)$. Then the following integral analogs of Leibniz rule hold true:

1) If $H(\tau) = 1/\Gamma(a+b-1+\tau)$, then

$$\begin{aligned} (f \star g)(x) &= (x^{a+b-1} \Lambda_+^{-1} x^{-a-b+1} fg)(x) = \\ &= \int_{-\infty}^{\infty} 2^{2-a-b} (x^{a+\tau} \Lambda_+^{-1} x^{-a-\tau} f)(2x) (x^{b-\tau} \Lambda_+^{-1} x^{-b+\tau} g)(2x) d\tau \end{aligned}$$

under conditions:

$$\text{Re}(a+b) > 1, \quad 2 \text{sign}(c_i - 1) + \text{sign}(\gamma_i) \geq 0, \quad i = 1, 2.$$

2) If $H(\tau) = \Gamma(a+b+c+d-1+\tau)$, then

$$(f \star g)(x) = (x^{a+b+c+d-1} \Lambda_+ x^{-a-b-c-d+1} fg)(x) =$$

$$= \int_{-\infty}^{\infty} \frac{1}{\Gamma(c-\tau)\Gamma(d-\tau)} (x^{a+c} \Psi_{\tau-d+1}^{c-d+1} x^{-a-c} f)(x) (x^{b+d} \Psi_{\tau-c+1}^{d-c+1} x^{-b-d} g)(x) d\tau$$

under conditions:

- $\operatorname{Re}(a+b+c+d) > 1/2$; $\min\{\operatorname{Re}(a+c), \operatorname{Re}(a+d), \operatorname{Re}(b+c), \operatorname{Re}(b+d)\} > -1/2$;
 $2 \operatorname{sign}(c_1) + \operatorname{sign}(\gamma_1 - \operatorname{Re}(2a+c+d)) \geq 0$; $2 \operatorname{sign}(c_2) + \operatorname{sign}(\gamma_2 - \operatorname{Re}(2b+c+d)) \geq 0$.
 3) If $H(\tau) = \Gamma(a+b+\tau)/\Gamma(a+b+1/2+\tau)$, then

$$\begin{aligned} (f \star g)(x) &= (x^{a+b} I_{+}^{1/2} \Lambda_{+}^{-1} x^{-a-b-1/2} fg)(x) = \\ &= \int_0^{\infty} \frac{1}{2\pi^{3/2}} (x^{a-i\tau} Al_{2i\tau} x^{-a+i\tau} f)(x) (x^{b-i\tau} Al_{2i\tau} x^{-b+i\tau} g)(x) d\tau \end{aligned}$$

under conditions:

- $\operatorname{Re}(a+b) > 1/2$, $\operatorname{Re}(a) > -1/2$, $\operatorname{Re}(b) > -1/2$
 $2 \operatorname{sign}(c_i-1) + \operatorname{sign}(\gamma_i-1) \geq 0$, $i = 1, 2$.

Remark 2. The known Leibniz type rule for the operators of the fractional calculus [1] may be obtained by using this method if $H(\tau) = \Gamma(a-\tau)/\Gamma(b-\tau)$.

Remark 3. One can represent the last Leibniz type rule in the form

$$\begin{aligned} (f \star g)(x) &= (x^{a+b} I_{+}^{1/2} x^{-a-b-1/2} fg)(x) = \\ &= \int_0^{\infty} \frac{2}{\pi^{3/2}} (x^a K_{2i\tau} x^{-a} (t^{2a} \Lambda_{+}^{-1} t^{-2a} f(t^2))(\sqrt{t}/2))(x) \cdot \\ &\quad \cdot (x^b K_{2i\tau} x^{-b} (t^{2b} \Lambda_{+}^{-1} t^{-2b} g(t^2))(\sqrt{t}/2))(x) d\tau. \end{aligned}$$

Remark 4. The modified Meyer transformation in the point $x = 1$ is known to be the Kontorovich–Lebedev transformation with respect to index $\nu = 2i\tau$ [3]. Consequently, one can consider the right part of the last equality (and the right parts of others Leibniz type rules) as integrals with respect to parameters of special functions in the kernels of operators.

REFERENCES

1. T. J. OSLER, The integral analog of the Leibniz rule, *Math. Comput.* **26**(120), 1972, 903–915.
2. YU. A. BRYCHKOV, KH.–YU. GLESKE AND O. I. MARICHEV, Factorization of the convolution type integral, *Izvi Nauki and Tekhniki Mat. Anal.* **21**, VINITI, Moscow, 1983, pp. 3–41; English transl. in *J. Soviet Math.* **30**(3) (1985).

3. VU KIM TUAN, O.I. MARICHEV AND S.B. YAKUBOVICH, Composition structure of integral transformations, *Soviet Math. Dokl.* **33**(1) (1986), 166–170.
4. S.B. YAKUBOVICH, On the constructive method of the building of the integral convolutions, *Dokl. AN. BSSR* **34**(7) (1990), 588–591. In Russian.