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INTEGRALS INVOLVING MULTIPLE HYPERGEOMETRIC FUNCTIONS OF SEVERAL VARIABLES THROUGH DIFFERENCE OPERATOR APPROACH

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ABSTRACT

In the present paper, making an appeal to difference operators, we evaluate certain integrals involving multiple hypergeometric functions of Chandel-Gupta [3], Exton [6,7] and Karlsson [10]. We also apply same technique to evaluate integrals involving Appell's functions [1] and their confluent forms due to Humbert [8] and hypergeometric functions of four variables due to Sharma and Parihar [12,13].

1. Introduction. Recently, making an appeal to difference operator E_{lpha} defined by

(1.1) $E_{\alpha}f(\alpha) = f(\alpha+1), \quad E_{\alpha}^{m}(f(\alpha)) = f(\alpha+m),$ and integral due to Erdélyi [5.p.224]

(1.2)
$$\int_{-\infty}^{\infty} \frac{\sin[(m+1)\pi x]dx}{\sin \pi x \Gamma(\alpha_1 + x)\Gamma(\alpha_2 - x)} = \frac{2^{\alpha_1 + \alpha_2 - 2}}{\Gamma(\alpha_1 + \alpha_2 - 1)}, \qquad Re \ (\alpha_1 + \alpha_2) > 1,$$

Joshi and Bhati [9] evaluated some integrals involving hypergeometric functions of three and four variables and discussed some special cases.

Very recently, making an appeal to difference operators Chandel [2] obtained various transformations of multiple hypergeometric functions of several variables due to Chandel-Gupta [3], Chandel-Vishwakarma [4] and discussed their interesting special cases.

In the present paper, making an appeal to difference operators, we evaluate certain interesting integrals involving multiple hypergeometric functions of several variables $F_A^{(n)}$, $F_C^{(n)}$ and confluent form $\psi_2^{(n)}$ of Lauricella [11], $^{(k)}F_{AC}^{(n)}$, $^{(k)}F_{AD}^{(n)}$ and

confluent form ${(k) \atop (1)} \phi^{(n)}_{AC}$ of Chandel-Gupta [3], ${(k) \atop (1)} E^{(n)}_{D}$ of Exton [6,7], ${(k) \atop (1)} F^{(n)}_{CD}$ of Karlsson [10]. As byproduct, we also evaluate integrals involving functions F_1 , F_2 of two variables due to Appell [1] and their confluent form \mathcal{E}_2 due to Humbert [8].

In the last, we also apply difference operational technique to evaluate integral involving hypergeometric functions $F_{29}^{(4)}$ and $F_{58}^{(4)}$ of four variables introduced by Sharma and Parihar [12,13].

2. Applications to evaluate integrals. Multiplying both sides of (1.2) by