

# Integrals associated with generalized k- Mittag-Leffler function

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Received: 21 February 2015, Revised: 24 March 2015, Accepted: 19 June 2015

Published online: 4 July 2015

**Abstract:** The aim of the paper is to investigate integrals of Generalized k- Mittag-Leffler function [6], multiplied with Jacobi polynomials, Legendre polynomials, Legendre function, Bessel Maitland function, Hypergeometric function and Generalized hypergeometric function.

**Keywords:** Generalized k- Mittag-Leffler function, Jacobi polynomials, Legendre polynomials, Legendre function, Bessel Maitland function, Hypergeometric function and Generalized hypergeometric function.

## 1 Introduction

The k- Gamma function [5] defined as

$$\Gamma_k(x) = \lim_{n \rightarrow \infty} \frac{n! k^n (nk)^{\frac{x}{k}-1}}{(x)_{n,k}}, k > 0, x \in C \setminus kz^-, \quad (1)$$

where  $(x)_{n,k}$  is the k- Pochhammer symbol and is given by

$$(x)_{n,k} = x(x+k)(x+2k)\dots\dots(x+(n-1)k), \quad (2)$$

$k \in 0, x \in C \setminus kz^-, n \in N^+$ . The integral form of the generalized k- Gamma function [5] is given by

$$\Gamma_k(z) = \int_0^\infty e^{-\frac{t}{k}} t^{z-1} dt, \quad (3)$$

where  $k \in R, x \in C \setminus kz^-, Re(x) > 0$ ,

from which it follows easily that

$$\Gamma_k(\gamma) = k^{\frac{\gamma}{k}-1} \Gamma\left(\frac{\gamma}{k}\right), \quad (4)$$

and

$$(\gamma)_{nq,k} = (k)^{nq} \left(\frac{\gamma}{k}\right)_{nq} \quad (5)$$

Let  $\alpha, \beta, \gamma \in C, k \in R, \{Re(\alpha), Re(\beta), Re(\gamma) > 0\}$  and  $q \in (0, 1) \cup N$ , then the generalized

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k-Mittag-Leffler function denoted by  $GE_{k,\alpha,\beta}^{\gamma,q}(z)$  and defined [6], as

$$GE_{k,\alpha,\beta}^{\gamma,q}(z) = \sum_{n=0}^{\infty} \frac{(\gamma)_{nq,k} z^n}{\Gamma_k(\alpha n + \beta) n!} \quad (6)$$

where  $(\gamma)_{nq,k}$  is the k- Pochhammer symbol given by equation (2) and  $\Gamma_k(x)$  is the k-Gamma function given by equation (3).

The Generalized Pochhammer symbol (cf [2], page 22),

$$(\gamma)_{nq} = \frac{\Gamma(\gamma + nq)}{\Gamma(\gamma)} = q^{qn} \prod_{r=1}^q \left( \frac{\gamma + r - 1}{q} \right)_n \text{ if } q \in \mathbb{N}. \quad (7)$$

## 2 Integrals with jacobi polynomial

The Jacobi polynomial  $P_n^{(\alpha,\beta)}(x)$  may be defined by

$$P_n^{(\alpha,\beta)}(x) = \frac{(1+\alpha)_n}{n!} {}_2F_1 \left( -n, 1+\alpha+\beta+n; 1+\alpha; \frac{1-x}{2} \right) \quad (8)$$

when  $\alpha = \beta = 0$  then the polynomial in (8) becomes the Legendre polynomial ([2], p. 157).

$P_n^{(\alpha,\beta)}(x)$  From (8) it follows that is a polynomial of degree n and that

$$P_n^{(\alpha,\beta)}(1) = \frac{(1+\alpha)_n}{n!} \quad (9)$$

**Theorem 1.** If  $\alpha > -1, \beta > -1; \eta, \mu, \gamma \in \mathbb{C}, \operatorname{Re}(\eta) > 0, \operatorname{Re}(\mu) > 0, \operatorname{Re}(\gamma) > 0, k \in \mathbb{R}$  and  $q \in (0, 1) \cup \mathbb{N}$ . Let is the Jacobi polynomial defined in (8) and Generalized k- Mittag-Leffler function by (6) then we have

$$\begin{aligned} & \int_{-1}^{+1} x^\lambda (1-x)^\alpha (1+x)^\delta P_n^{\alpha,\beta}(x) GE_{k,\eta,\mu}^{\gamma,q}[z(1+x)^h] dx \\ &= \frac{(-1)^n 2^{n+\delta+1}}{n!} \Gamma(\alpha+n+1) \sum_{r=0}^{\infty} \frac{\Gamma(\delta+hr+1)\Gamma(\delta+hr+\beta+1)}{\Gamma(\delta+hr+\beta+n+1)\Gamma(\delta+hr+\alpha+n+2)} \\ & \times GE_{k,\eta,\mu}^{\gamma,q}(z2^h) {}_3F_2 \left[ \begin{matrix} -\delta, \delta+hr+\beta+1, \delta+hr+1; 1 \\ \delta+hr+\beta+n+1, \delta+hr+\alpha+n+2 \end{matrix} \right] \end{aligned} \quad (10)$$

**Proof.** In dealing with the Jacobi polynomial, we have

$$I_1 \equiv \int_{-1}^{+1} x^\lambda (1-x)^\alpha (1+x)^\delta P_n^{\alpha,\beta}(x) GE_{k,\eta,\mu}^{\gamma,q}[z(1+x)^h] dx,$$

making use of (6), we get

$$I_1 \equiv \int_{-1}^{+1} x^\lambda (1-x)^\alpha (1+x)^\delta P_n^{\alpha,\beta}(x) \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} [z(1+x)^h]^r}{\Gamma_k(\eta r + \mu) r!} dx.$$

Interchanging order of integration and summation, we can write above expression as

$$I_1 = \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} z^r}{\Gamma_k(\eta r + \mu) r!} \int_{-1}^{+1} x^\lambda (1-x)^\alpha (1+x)^{\delta+hr} P_n^{\alpha,\beta}(x) dx. \tag{11}$$

But we have the formula ([7] p. 52)

$$\int_{-1}^{+1} x^\lambda (1-x)^\alpha (1+x)^\delta P_n^{\alpha,\beta}(x) dx = \frac{(-1)^n 2^{\alpha+\delta+1}}{n!} \frac{\Gamma(\delta+1)\Gamma(\alpha+n+1)\Gamma(\delta+\beta+1)}{\Gamma(\delta+\beta+n+1)\Gamma(\delta+\alpha+n+2)} \times {}_3F_2 \left[ \begin{matrix} -\lambda, \delta + \beta + 1, \delta + 1; 1 \\ \delta + \beta + n + 1, \delta + \alpha + n + 2 \end{matrix} \right], \tag{12}$$

$\alpha > -1, \beta > -1, Re(\lambda) > -1. \alpha > -1, \beta > -1, Re(\lambda) > -1.$  provided

Now, by using (11) and (12) we have

$$I_1 = \frac{(-1)^n 2^{\alpha+\delta+hr+1}}{n!} \Gamma(\alpha + n + 1) \frac{\Gamma(\delta+hr+1)\Gamma(\delta+hr+\beta+1)}{\Gamma(\delta+hr+\beta+n+1)\Gamma(\delta+hr+\alpha+n+2)} \times GE_{k,\eta,\mu}^{\gamma,q}(z^h) {}_3F_2 \left[ \begin{matrix} -\lambda, \delta + hr + \beta + 1, \delta + hr + 1; 1 \\ \delta + hr + \beta + n + 1, \delta + hr + \alpha + n + 2 \end{matrix} \right].$$

This proves result (10).

**Theorem 2.** If  $(\beta) > -1, Re(\gamma) > 0, Re(\eta) > 0, Re(\mu) > 0, \eta, \mu, \gamma \in C, k \in R, q \in (0, 1) \cup N.$

Then we have

$$\begin{aligned} & \int_{-1}^{+1} (1-x)^\delta (1+x)^\beta P_n^{\alpha,\beta}(x) P_m^{\rho,\sigma}(x) GE_{k,\eta,\mu}^{\gamma,q}[z(1-x)^h] dx \\ &= \frac{2^{\delta+\beta+1}\Gamma(\alpha+n+1)\Gamma(1+\rho+m)}{n!m!} \sum_{r=0}^{\infty} \frac{(-n)_r (-m)_r (1+\rho+\sigma+m)_r (1+\alpha+\beta+n)_r}{\Gamma(1+\rho+r)\Gamma(\alpha+r+1)(r!)^2} \\ & \times GE_{k,\eta,\mu}^{\gamma,q}(z^h) B(1 + \delta + hr + 2r, \beta + 1). \end{aligned} \tag{13}$$

**Proof.** By Jacobi polynomial, we have

$$\begin{aligned} I_2 &\equiv \int_{-1}^{+1} (1-x)^\delta (1+x)^\beta P_n^{\alpha,\beta}(x) P_m^{\rho,\sigma}(x) GE_{k,\eta,\mu}^{\gamma,q}[z(1-x)^h] dx \\ &= \int_{-1}^{+1} (1-x)^\delta (1+x)^\beta P_n^{\alpha,\beta}(x) P_m^{\rho,\sigma}(x) \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} [z(1-x)^h]^r}{\Gamma_k(\eta r + \mu) r!} dx. \end{aligned}$$

Interchanging order of integration and summation, we can write above expression as

$$I_2 = \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} z^r}{\Gamma_k(\eta r + \mu) r!} \int_{-1}^{+1} (1-x)^{\delta+hr} (1+x)^\beta P_n^{\alpha,\beta}(x) P_m^{\rho,\sigma}(x) dx.$$

Now, using (8) in above expression we get

$$I_2 = \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} z^r}{\Gamma_k(\eta r + \mu) r!} \frac{(1+\rho)_m}{m!} \sum_{r=0}^{\infty} \frac{(-m)_r (1+\rho+\sigma+m)_r}{(1+\rho)_r 2^r r!} \int_{-1}^{+1} (1-x)^{\delta+hr} (1+x)^\beta P_n^{\alpha,\beta}(x) dx. \tag{14}$$

Again using (8) in (14), we have

$$I_2 = \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} z^r}{\Gamma_k(\eta r + \mu) r!} \frac{\Gamma(1+\rho+m)\Gamma(1+\alpha+n)}{m!n!} \sum_{r=0}^{\infty} \frac{(-n)_r (-m)_r (1+\rho+\sigma+m)_r (1+\alpha+\beta+n)_r}{\Gamma(1+\rho+r)\Gamma(1+\alpha+r)2^{2r}(r!)^2} \times \int_{-1}^{+1} (1-x)^{\delta+hr+2r} (1+x)^{\beta} dx. \quad (15)$$

But by the formula

$$\int_{-1}^{+1} (1-x)^{n+\alpha} (1+x)^{n+\beta} dx = 2^{2n+\alpha+\beta+1} B(1+\alpha+n, 1+\beta+n). \quad (16)$$

Then (15) becomes,

$$I_2 = 2^{\delta+\beta+1} \frac{\Gamma(1+\rho+m)\Gamma(1+\alpha+n)}{m!n!} \sum_{r=0}^{\infty} \frac{(-n)_r (-m)_r (1+\rho+\sigma+m)_r (1+\alpha+\beta+n)_r}{\Gamma(1+\rho+r)\Gamma(1+\alpha+r)2^{2r}(r!)^2} \times GE_{k,\eta,\mu}^{\gamma,q}(z2^h) B(1+\delta+hr+2r, 1+\beta).$$

This proves result (13)

**Theorem 3.** If  $Re(\alpha) > 1, Re(\beta) > -1, Re(\gamma) > 0, Re(\eta) > 0, Re(\mu) > 0, \eta, \mu, \gamma \in C, k \in R$  and  $q \in (0, 1) \cup N$ . Then the following relation holds true

$$\int_{-1}^{+1} (1-x)^{\rho} (1+x)^{\sigma} P_n^{\alpha,\beta}(x) GE_{k,\eta,\mu}^{\gamma,q}[z(1-x)^h(1+x)^t] dx = \frac{2^{\rho+\sigma+1}(1+\alpha)_n}{n!} \sum_{r=0}^{\infty} \frac{(-n)_r (1+\alpha+\beta+n)_r}{(1+\alpha)_r r!} GE_{k,\eta,\mu}^{\gamma,q}(z2^{h+t}) B(1+\rho+hr+r, 1+\sigma+tr). \quad (17)$$

**Proof.** By invoking Jacobi polynomial and generalized k- Mittag-Leffler function, we have

$$I_3 \equiv \int_{-1}^{+1} (1-x)^{\rho} (1+x)^{\sigma} P_n^{\alpha,\beta}(x) GE_{k,\eta,\mu}^{\gamma,q}[z(1-x)^h(1+x)^t] dx = \int_{-1}^{+1} (1-x)^{\rho} (1+x)^{\sigma} P_n^{\alpha,\beta}(x) \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} [z(1-x)^h(1+x)^t]^r}{\Gamma_k(\eta r + \mu) r!} dx,$$

interchanging order of integration and summation, we get

$$I_3 = \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} z^r}{\Gamma_k(\eta r + \mu) r!} \int_{-1}^{+1} (1-x)^{\rho+hr} (1+x)^{\sigma+tr} P_n^{\alpha,\beta}(x) dx. \quad (18)$$

Now, by using (8) in (18), we obtain

$$I_3 = \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} z^r}{\Gamma_k(\eta r + \mu) r!} \frac{(1+\alpha)_n}{n!} \sum_{r=0}^{\infty} \frac{(-n)_r (1+\alpha+\beta+n)_r}{(1+\alpha)_r 2^r r!} \int_{-1}^{+1} (1-x)^{\rho+hr+r} (1+x)^{\sigma+tr} dx. \quad (19)$$

Making use of (16) in (19), we have

$$I_3 = 2^{\rho+\sigma+1} \frac{(1+\alpha)_n}{n!} \sum_{r=0}^{\infty} \frac{(-n)_r (1+\alpha+\beta+n)_r}{(1+\alpha)_r 2^r r!} GE_{k,\eta,\mu}^{\gamma,q}(z2^{h+t}) B(1+\rho+hr+r, 1+\sigma+tr).$$

This proves Theorem 3.

**Theorem 4.** If  $Re(\alpha) > 1, Re(\beta) > -1, Re(\gamma) > 0, Re(\eta) > 0, Re(\mu) > 0, \eta, \mu, \gamma \in C, k \in R$  and  $q \in (0, 1) \cup N$ . Then the

following relation holds true

$$\begin{aligned}
 I_4 &\equiv \int_{-1}^{+1} (1-x)^\rho (1+x)^\sigma P_n^{\alpha,\beta}(x) GE_{k,\eta,\mu}^{\gamma,q} [z(1-x)^h(1+x)^{-t}] dx \\
 &= \frac{2^{\rho+\sigma+1}(1+\alpha)_n}{n!} \sum_{r=0}^{\infty} \frac{(-n)_r(1+\alpha+\beta+n)_r}{(1+\alpha)_r r!} GE_{k,\eta,\mu}^{\gamma,q} (z2^{h-t}) B(1+\rho+hr+r, 1+\sigma-tr). \tag{20}
 \end{aligned}$$

**Proof.** This Theorem can be proved on similar lines as Theorem 3.

**Theorem 5.** If  $Re(\alpha) > 1, Re(\beta) > -1, Re(\gamma) > 0, Re(\eta) > 0, Re(\mu) > 0, \eta, \mu, \gamma \in C, k \in R$  and  $q \in (0, 1) \cup N$ . Then the following relation holds true

$$\begin{aligned}
 &\int_{-1}^{+1} (1-x)^\rho (1+x)^\sigma P_n^{\alpha,\beta}(x) GE_{k,\eta,\mu}^{\gamma,q} [z(1+x)^{-h}] dx \\
 &= \frac{2^{\rho+\sigma+1}(1+\alpha)_n}{n!} \sum_{r=0}^{\infty} \frac{(-n)_r(1+\alpha+\beta+n)_r}{(1+\alpha)_r r!} GE_{k,\eta,\mu}^{\gamma,q} (z2^{-h}) B(1+\rho+r, 1+\sigma-hr). \tag{21}
 \end{aligned}$$

**Proof.** We have

$$I_5 = \int_{-1}^{+1} (1-x)^\rho (1+x)^\sigma P_n^{\alpha,\beta}(x) GE_{k,\eta,\mu}^{\gamma,q} [z(1+x)^{-h}] dx.$$

By using (6), we can write

$$I_5 = \int_{-1}^{+1} (1-x)^\rho (1+x)^\sigma P_n^{\alpha,\beta}(x) \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} [z(1+x)^{-h}]^r}{\Gamma_k(\eta r + \mu) r!} dx.$$

Interchanging order of summation and integration, we have

$$= \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} z^r}{\Gamma_k(\eta r + \mu) r!} \int_{-1}^{+1} (1-x)^\rho (1+x)^{\sigma-hr} P_n^{\alpha,\beta}(x) dx. \tag{22}$$

Now using (8) in (22), we get

$$I_5 = \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} z^r}{\Gamma_k(\eta r + \mu) r!} \frac{(1+\alpha)_n}{n!} \sum_{r=0}^{\infty} \frac{(-n)_r(1+\alpha+\beta+n)_r}{(1+\alpha)_r 2^r r!} \int_{-1}^{+1} (1-x)^{\rho+r} (1+x)^{\sigma-hr} dx, \tag{23}$$

using (16) in (23), we have

$$I_5 = 2^{\rho+\sigma+1} \frac{(1+\alpha)_n}{n!} \sum_{r=0}^{\infty} \frac{(-n)_r(1+\alpha+\beta+n)_r}{(1+\alpha)_r 2^r r!} GE_{k,\eta,\mu}^{\gamma,q} (z2^{-h}) B(1+\rho+hr+r, 1+\sigma+tr).$$

This proves Theorem 5.

### 3 Special cases

(i) If we replace  $\delta$  by  $\lambda-1$  and put  $\alpha = \beta = \rho = \sigma = 0$  then the integral  $I_2$  transforms into the following integral involving Legendre polynomial [2],

$$I_6 \equiv \int_{-1}^{+1} (1-x)^{\lambda-1} P_n(x) GE_{k,\eta,\mu}^{\gamma,q} [z(1-x)^h] dx$$

$$= 2^\lambda \sum_{r=0}^{\infty} \frac{(-n)_r (-m)_r (1+m)_r (1+n)_r}{(r!)^2 (r!)^2} GE_{k,\eta,\mu}^{\gamma,q}(z2^h) B(\lambda + hr + 2r, 1). \quad (24)$$

(ii) If  $\alpha = \beta = 0$   $\rho$  is replaced by  $\rho - 1$  and  $\sigma$  by  $\sigma - 1$ , then  $I_3$  transforms into the following integral involving Legendre polynomial [2],

$$\begin{aligned} I_7 &\equiv \int_{-1}^{+1} (1-x)^{\rho-1} (1+x)^{\sigma-1} P_n(x) GE_{k,\eta,\mu}^{\gamma,q}[z(1-x)^h(1+x)^t] dx \\ &= 2^{\rho+\sigma-1} \sum_{r=0}^{\infty} \frac{(-n)_r (1+n)_r}{(r!)^2} GE_{k,\eta,\mu}^{\gamma,q}(z2^{h+t}) B(\rho + hr + r, \sigma + tr). \end{aligned} \quad (25)$$

(iii) If  $\alpha=\beta=0$ ,  $\rho$  is replaced by  $\rho-1$  and  $\sigma$  by  $\sigma-1$ , then  $I_4$  transforms into the following integral involving Legendre polynomial [2],

$$\begin{aligned} I_8 &\equiv \int_{-1}^{+1} (1-x)^{\rho-1} (1+x)^{\sigma-1} P_n(x) GE_{k,\eta,\mu}^{\gamma,q}[z(1-x)^h(1+x)^{-t}] dx \\ &= 2^{\rho+\sigma-1} \sum_{r=0}^{\infty} \frac{(-n)_r (1+n)_r}{(r!)^2} GE_{k,\eta,\mu}^{\gamma,q}(z2^{h-t}) B(\rho + hr + r, \sigma - tr). \end{aligned} \quad (26)$$

#### 4 Integral involving Bessel Maitland function

The special case of the Wright function ([10], vol. 3, section 18.1) and ([3],) in the form

$$\phi(B, b; z) = {}_0\Psi_1[-; (B, b); z] = \sum_{k=0}^{\infty} \frac{1}{\Gamma(Bk + b)} \frac{z^k}{k!}, \quad (27)$$

with  $z, b \in C, B \in R$  when  $B = \delta$ ,  $b = \nu + 1$  and  $z$  is replaced by the function  $\phi(\delta, \nu + 1; z)$  is defined by  $J_\nu^\delta$ , which is known as the Bessel Maitland function (cf [8], p. 352),

$$J_\nu^\delta(z) \equiv \phi(\delta, \nu + 1; -z) = \sum_{r=0}^{\infty} \frac{1}{\Gamma(\delta r + \nu + 1)} \frac{(-z)^r}{r!}. \quad (28)$$

**Theorem 6.** If  $\eta, \mu, \gamma \in C, Re(\gamma) > 0, Re(\eta) > 0, Re(\mu) > 0, k \in R, q \in (0, 1) \cup N, \alpha - \delta\alpha > -1, \alpha > 0, Re(\rho + 1) > 0$ . Then we have the following integral involving Bessel Maitland function,

$$\int_0^\infty x^\rho J_\nu^\delta(x) GE_{k,\eta,\mu}^{\gamma,q}(zx^\alpha) dx = \sum_{r=0}^{\infty} \frac{\Gamma(\rho + \alpha r + 1)}{\Gamma(1 + \nu - \delta - \delta(\rho + \alpha r))} GE_{k,\eta,\mu}^{\gamma,q}(z). \quad (29)$$

**Proof.** We have,

$$\begin{aligned} I_9 &\equiv \int_0^\infty x^\rho J_\nu^\delta(x) GE_{k,\eta,\mu}^{\gamma,q}(zx^\alpha) dx, \\ &= \int_0^\infty x^\rho J_\nu^\delta(x) \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} (zx^\alpha)^r}{\Gamma_k(\eta r + \mu) r!} dx, \end{aligned}$$

interchanging order of summation and integration, we get

$$I_9 = \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} z^r}{\Gamma_k(\eta r + \mu) r!} \int_0^\infty x^{\rho + \alpha r} J_\nu^\delta(x) dx. \quad (30)$$

By well known formula, ( cf [7],p.55)

$$\int_0^\infty x^\rho J_\nu^\delta(x) dx = \frac{\Gamma(\rho + 1)}{\Gamma(1 + \nu - \delta - \delta\rho)}, \tag{31}$$

where  $Re(\rho) > -1, 0 < \delta < 1$ . We can write (30) as

$$I_9 = \sum_{r=0}^\infty \frac{\Gamma(\rho + \alpha r + 1)}{\Gamma(1 + \nu - \delta - \delta(\rho + \alpha r))} GE_{k,\eta,\mu}^{\gamma,q}(z).$$

This proves Theorem 6.

### 5 Integrals with Legendre functions

The Legendre functions are solution of Legendre’s differentials equation ([9], section 3.1, vol. 1)

$$(1 - z^2) \frac{d^2 w}{dz^2} - 2z \frac{dw}{dz} + [v(v + 1) - \mu^2(1 - z^2)^{-1}] w = 0, \tag{32}$$

where  $z, v, \mu$  unrestricted. If we substitute  $w = (z^2 - 1)^{\frac{1}{2}\mu} v$  in (32) becomes

$$(1 - z^2) \frac{d^2 v}{dz^2} - 2(\mu + 1)z \frac{dv}{dz} + (v - \mu)(v + \mu + 1)v = 0, \tag{33}$$

and if  $\xi = \frac{1}{2} - \frac{1}{2}z$  as the independent variable, this differential equation becomes,

$$\xi(1 - \xi) \frac{d^2 v}{d\xi^2} + (1 - 2\xi)(\mu + 1) \frac{dv}{d\xi} + (v - \mu)(v + \mu + 1)v = 0. \tag{34}$$

This is the Gauss hypergeometric type equation with  $a = \mu - v, b = v + \mu + 1$  and  $c = \mu + 1$ .

Hence it follows that the function

$$w = P_\nu^\mu(z) = \frac{1}{\Gamma(1 - \mu)} \left( \frac{z + 1}{z - 1} \right)^{\frac{1}{2}\mu} F \left[ -v, v + 1; 1 - \mu; \frac{1}{2} - \frac{1}{2}z \right], |1 - z| < 2, \tag{35}$$

is a solution of (32).

**Theorem 7.** If  $\eta, \mu, \gamma \in C, Re(\gamma) > 0, Re(\eta) > 0, Re(\mu) > 0, k \in R, q \in (0, 1) \cup N$  and  $\delta$  is non negative integer. Then the integral involving Legendre function of first kind written as,

$$\int_0^1 x^{\sigma-1} (1-x^2)^{\frac{\delta}{2}} P_\nu^\delta(x) GE_{k,\eta,\mu}^{\gamma,q}(zx^\alpha) dx = \frac{(-1)^\delta \pi^{\frac{1}{2}} 2^{-\sigma-\delta} \Gamma(1+\delta+v)}{\Gamma(1-\delta+v)} \times \sum_{r=0}^\infty \frac{\Gamma(\sigma+\alpha r)}{\Gamma\left[\frac{1}{2} + \frac{(\sigma+\alpha r)}{2} + \frac{\delta}{2} - \frac{v}{2}\right] \Gamma\left[1 + \frac{(\sigma+\alpha r)}{2} + \frac{\delta}{2} + \frac{v}{2}\right]} GE_{k,\eta,\mu}^{\gamma,q}(z2^{-\alpha}). \tag{36}$$

**Proof.** The integral involving Legendre function of first kind is

$$\begin{aligned} I_{10} &\equiv \int_0^1 x^{\sigma-1} (1-x^2)^{\frac{\delta}{2}} P_\nu^\delta(x) GE_{k,\eta,\mu}^{\gamma,q}(zx^\alpha) dx \\ &= \int_0^1 x^{\sigma-1} (1-x^2)^{\frac{\delta}{2}} P_\nu^\delta(x) \sum_{r=0}^\infty \frac{(\gamma)_{rq,k}(zx^\alpha)^r}{\Gamma_k(\eta r + \mu) r!} dx, \end{aligned}$$

interchanging order of integration and summation, we can write

$$I_{10} = \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} z^r}{\Gamma_k(\eta r + \mu) r!} \int_0^1 x^{\alpha r + \sigma - 1} (1-x^2)^{\frac{\delta}{2}} P_v^\delta(x) dx.$$

Above integral (36) can be solved by using the formula ([9], section 3.12, vol. 1).

$$\int_0^1 x^{\sigma-1} (1-x^2)^{\frac{\delta}{2}} P_v^\delta(x) dx = \frac{(-1)^{\delta} \pi^{\frac{1}{2}} 2^{-\sigma-\delta} \Gamma(\sigma) \Gamma(1+\delta+v)}{\Gamma[\frac{1}{2} + \frac{\sigma}{2} + \frac{\delta}{2} - \frac{v}{2}] \Gamma[1 + \frac{\sigma}{2} + \frac{\delta}{2} + \frac{v}{2}] \Gamma(1-\delta+v)}, \quad (37)$$

where  $Re(\sigma) > 0$ ,  $\delta = 1, 2, 3, \dots$ ,  $Re(\sigma) > 0$ ,  $\delta = 1, 2, 3, \dots$ .

Now, with the help of (32), and (36) can be written as

$$I_{10} = \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} z^r}{\Gamma_k(\eta r + \mu) r!} \frac{(-1)^{\delta} \pi^{\frac{1}{2}} 2^{-\sigma-\delta} \Gamma(\sigma + \alpha r) \Gamma(1+\delta+v)}{\Gamma[\frac{1}{2} + \frac{(\sigma + \alpha r)}{2} + \frac{\delta}{2} - \frac{v}{2}] \Gamma[1 + \frac{(\sigma + \alpha r)}{2} + \frac{\delta}{2} + \frac{v}{2}] \Gamma(1-\delta+v)},$$

where  $\eta, \mu, \gamma \in C, Re(\gamma) > 0, Re(\eta) > 0, Re(\mu) > 0, k \in R, q \in (0, 1) \cup N, Re(\sigma) > 0, Re(\delta) > 1$ . Therefore,

$$\begin{aligned} \int_0^1 x^{\sigma-1} (1-x^2)^{\frac{\delta}{2}} P_v^\delta(x) GE_{k,\eta,\mu}^{\gamma,q}(zx^\alpha) dx &= \frac{(-1)^{\delta} \pi^{\frac{1}{2}} 2^{-\sigma-\delta} \Gamma(1+\delta+v)}{\Gamma(1-\delta+v)} \\ &\times \sum_{r=0}^{\infty} \frac{\Gamma(\sigma + \alpha r)}{\Gamma[\frac{1}{2} + \frac{(\sigma + \alpha r)}{2} + \frac{\delta}{2} - \frac{v}{2}] \Gamma[1 + \frac{(\sigma + \alpha r)}{2} + \frac{\delta}{2} + \frac{v}{2}]} GE_{k,\eta,\mu}^{\gamma,q}(z2^{-\alpha}). \end{aligned}$$

This proves result (36).

**Theorem 8.** Let  $\eta, \mu, \gamma \in C, Re(\gamma) > 0, Re(\eta) > 0, Re(\sigma) > 0, Re(\mu) > 0, k \in R, q \in (0, 1) \cup N$  and  $Re(\delta) > 1$  Then the integral involving Legendre function of first kind is

$$\begin{aligned} \int_0^1 x^{\sigma-1} (1-x^2)^{-\frac{\delta}{2}} P_v^\delta(x) GE_{k,\eta,\mu}^{\gamma,q}(zx^\alpha) dx &= \pi^{\frac{1}{2}} 2^{\delta-\sigma} \\ &\times \sum_{r=0}^{\infty} \frac{\Gamma(\sigma + \alpha r)}{\Gamma[\frac{1}{2} + \frac{(\sigma + \alpha r)}{2} - \frac{\delta}{2} - \frac{v}{2}] \Gamma[1 + \frac{(\sigma + \alpha r)}{2} - \frac{\delta}{2} - \frac{v}{2}]} GE_{k,\eta,\mu}^{\gamma,q}(z2^{-\alpha}). \end{aligned} \quad (38)$$

**Proof.** The integral associated with Legendre function of first kind is,

$$\begin{aligned} I_{11} &\equiv \int_0^1 x^{\sigma-1} (1-x^2)^{-\frac{\delta}{2}} P_v^\delta(x) GE_{k,\eta,\mu}^{\gamma,q}(zx^\alpha) dx \\ &= \int_0^1 x^{\sigma-1} (1-x^2)^{-\frac{\delta}{2}} P_v^\delta(x) \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} (zx^\alpha)^r}{\Gamma_k(\eta r + \mu) r!} dx, \end{aligned}$$

interchanging order of integration and summation, we can write,

$$I_{11} = \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} z^r}{\Gamma_k(\eta r + \mu) r!} \int_0^1 x^{\alpha r + \sigma - 1} (1-x^2)^{-\frac{\delta}{2}} P_v^\delta(x) dx. \quad (39)$$

Now, we have the formula ([9], section 3.12, vol. 1)

$$\int_0^1 x^{\sigma-1} (1-x^2)^{-\frac{\delta}{2}} P_v^\delta(x) dx = \frac{\pi^{\frac{1}{2}} 2^{\delta-\sigma} \Gamma(\sigma)}{\Gamma[\frac{1}{2} + \frac{\sigma}{2} - \frac{\delta}{2} - \frac{v}{2}] \Gamma[1 + \frac{\sigma}{2} - \frac{\delta}{2} - \frac{v}{2}]}, \quad (40)$$



where  $Re(\sigma) > 0, \delta = 1, 2, 3, \dots$ . Finally, by using (40) in (39), we get

$$I_{11} = \pi^{\frac{1}{2}} 2^{\delta-\sigma} \sum_{r=0}^{\infty} \frac{\Gamma(\sigma + \alpha r)}{\Gamma\left[\frac{1}{2} + \frac{(\sigma + \alpha r)}{2} - \frac{\delta}{2} - \frac{\nu}{2}\right] \Gamma\left[1 + \frac{(\sigma + \alpha r)}{2} - \frac{\delta}{2} - \frac{\nu}{2}\right]} GE_{k,\eta,\mu}^{\gamma,q}(z2^{-\alpha}).$$

### 6 Integrals with Hermite polynomials

$H_n(x)$  Hermite polynomials ([2], p. 187) may be defined as the following relation,

$$\exp(2xt - t^2) = \sum_{n=0}^{\infty} \frac{H_n(x)t^n}{n!} \tag{41}$$

valid for all finite and . Since

$$\begin{aligned} \exp(2xt - t^2) &= \exp(2xt) \exp(-t^2) \\ &= \left( \sum_{n=0}^{\infty} \frac{(2x)^n t^n}{n!} \right) \left( \sum_{n=0}^{\infty} \frac{(-1)^n t^{2n}}{n!} \right) \\ &= \sum_{n=0}^{\infty} \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k (2x)^{n-2k} t^n}{k!(n-2k)!}. \end{aligned}$$

By (41), we can write

$$H_n(x) = \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k n! (2x)^{n-2k}}{k!(n-2k)!}, \tag{42}$$

$n H_n(x)$  is a polynomial of degree precisely in  $x$  and

$$H_n(x) = 2^n x^n + \pi_{n-2}(x), \tag{43}$$

$\pi_{n-2}(x)$  is a polynomial of degree  $(n-2)$  in  $x$ .

**Theorem 9.** Let  $\eta, \mu, \gamma \in C, Re(\gamma) > 0, Re(\eta) > 0, Re(\mu) > 0, k \in R, q \in (0, 1) \cup N, Re(\sigma) > 0$  and  $Re(\delta) > 1$ . Then the relation holds true,

$$\begin{aligned} \int_{-\infty}^{\infty} x^{2\rho} e^{-x^2} H_{2\nu}(x) GE_{k,\eta,\mu}^{\gamma,q}(zx^{-2h}) dx \\ = \pi^{\frac{1}{2}} 2^{2(\nu-\rho)} \sum_{r=0}^{\infty} \frac{\Gamma(2\rho - 2hr + 1)}{\Gamma(\rho - hr - \nu + 1)} GE_{k,\eta,\mu}^{\gamma,q}(z2^{2h}). \end{aligned} \tag{44}$$

**Proof.** The integral associated with Hermite polynomial can be written as,

$$\begin{aligned} I_{12} &\equiv \int_{-\infty}^{\infty} x^{2\rho} e^{-x^2} H_{2\nu}(x) GE_{k,\eta,\mu}^{\gamma,q}(zx^{-2h}) dx \\ &= \int_{-\infty}^{\infty} x^{2\rho} e^{-x^2} H_{2\nu}(x) \sum_{r=0}^{\infty} \frac{(\gamma)r q, k(zx^{-2h})^r}{\Gamma_k(\eta r + \mu) r!} dx, \end{aligned}$$

interchanging the order of integration and summation, we get

$$= \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} z^r}{\Gamma_k(\eta r + \mu) r!} \int_{-\infty}^{\infty} x^{2\rho-2h} e^{-x^2} H_{2\nu}(x) dx. \quad (45)$$

Now, by the formula ([7], p. 59)

$$\int_{-\infty}^{\infty} x^{2\rho} e^{-x^2} H_{2\nu}(x) dx = \pi^{1/2} \frac{2^{2(\nu-\rho)} \Gamma(2\rho+1)}{\Gamma(\rho-\nu+1)}.$$

Hence, (45) can be written as

$$I_{12} = \pi^{1/2} 2^{2(\nu-\rho)} \sum_{r=0}^{\infty} \frac{\Gamma(2\rho-2hr+1)}{\Gamma(\rho-hr-\nu+1)} GE_{k,\eta,\mu}^{\gamma,q}(z2^{2h}).$$

This proves result (46).

**Theorem 10.** Let  $\eta, \mu, \gamma \in C, Re(\gamma) > 0, Re(\eta) > 0, Re(\mu) > 0, k \in R, q \in (0, 1) \cup N, Re(\sigma) > 0, Re(\delta) > 1$ . Then the relation holds true,

$$I_{13} \equiv \int_{-\infty}^{\infty} x^{2\rho} e^{-x^2} H_{2\nu}(x) GE_{k,\eta,\mu}^{\gamma,q}(zx^{2h}) dx = \pi^{1/2} 2^{2(\nu-\rho)} \sum_{r=0}^{\infty} \frac{\Gamma(2\rho+2hr+1)}{\Gamma(\rho+hr-\nu+1)} GE_{k,\eta,\mu}^{\gamma,q}(z2^{-2h}). \quad (46)$$

**Proof.** This Theorem can be proved on similar lines as Theorem 9.

## 7 Integrals with hypergeometric function

The function

$$F(a, b; c; z) = \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n} \frac{z^n}{n!}, \quad (47)$$

$(a)_n = \frac{\Gamma(a+n)}{\Gamma(a)}$ , is known as Hypergeometric function ([2], p. 45) for  $c$  neither zero nor a negative integer, in (47) the notation is the factorial function.

**Theorem 11.** Let  $\eta, \mu, \gamma \in C, Re(\gamma) > 0, Re(\eta) > 0, Re(\mu) > 0, k \in R$  and  $q \in (0, 1) \cup N$ . Then the integral involving hypergeometric function can be written as

$$\begin{aligned} & \int_1^{\infty} x^{-\rho} (x-1) {}_2F_1 \left[ \begin{matrix} v + \sigma - \rho, \lambda + \sigma - \rho; (1-x) \\ \sigma; \end{matrix} \right] GE_{k,\eta,\mu}^{\gamma,q}(zx) dx \\ &= GE_{k,\eta,\mu}^{\gamma,q}(zx) {}_2F_1 \left[ \begin{matrix} v + \sigma - \rho, \lambda + \sigma - \rho; -1 \\ \sigma; \end{matrix} \right] B(r + \sigma, \rho - 2r - \sigma). \end{aligned} \quad (48)$$

**Proof.** The integral involving hypergeometric function is,

$$\begin{aligned} I_{14} &\equiv \int_1^{\infty} x^{-\rho} (x-1) {}_2F_1 \left[ \begin{matrix} v + \sigma - \rho, \lambda + \sigma - \rho; (1-x) \\ \sigma; \end{matrix} \right] GE_{k,\eta,\mu}^{\gamma,q}(zx) dx, \\ &= \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k}}{\Gamma_k(\eta r + \mu) r!} \int_1^{\infty} x^{-\rho+r} (x-1) {}_2F_1 \left[ \begin{matrix} v + \sigma - \rho, \lambda + \sigma - \rho; (1-x) \\ \sigma; \end{matrix} \right] dx. \end{aligned}$$

Let  $x = t + 1$ , then

$$\begin{aligned} I_{14} &= \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k}}{\Gamma_k(\eta r + \mu)r!} \int_1^{\infty} t^{\sigma-1} (t+1)^{r-\rho} {}_2F_1 \left[ \begin{matrix} v + \sigma - \rho, \lambda + \sigma - \rho; -t \\ \sigma; \end{matrix} \right] dt, \\ &= \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k}}{\Gamma_k(\eta r + \mu)r!} \sum_{r=0}^{\infty} \frac{(-1)^r (v + \sigma - \rho)_r (\lambda + \sigma - \rho)_r}{(\sigma)_r r!} \int_1^{\infty} t^{r+\sigma-1} (t+1)^{r-\rho} dt, \\ &= GE_{k,\eta,\mu}^{\gamma,q}(z) {}_2F_1 \left[ \begin{matrix} v + \sigma - \rho, \lambda + \sigma - \rho; -1 \\ \sigma; \end{matrix} \right] B(\sigma + r, \rho - 2r - \sigma). \end{aligned}$$

This proves Theorem 11.

### 8 Integrals involving generalized hypergeometric function

A generalized hypergeometric function ([2],p.73) is defined by

$${}_pF_q \left[ \begin{matrix} \alpha_1, \alpha_2, \dots, \alpha_p; z \\ \beta_1, \beta_2, \dots, \beta_q; \end{matrix} \right] = \sum_{n=0}^{\infty} \frac{\prod_{i=1}^p (\alpha_i)_n z^n}{\prod_{j=1}^q (\beta_j)_n n!}, \tag{49}$$

where no denominator parameter  $\beta_j$  is allowed to be zero or negative integer.

**Theorem 12.** Let  $\eta, \mu, \gamma \in C, Re(\gamma) > 0, Re(\eta) > 0, Re(\mu) > 0, k \in R$  and  $q \in (0, 1) \cup N$ .

Then the integral involving generalized hypergeometric function can be written as

$$\begin{aligned} &\int_0^t x^{\rho-1} (t-x)^{\sigma-1} F_q \left[ (g_p); (h_q); ax^\alpha (t-x)^\beta \right] GE_{k,\eta,\mu}^{\gamma,q} [zx^\mu (t-x)^\nu] dx \\ &= t^{\sigma+\rho-1} \sum_{r=0}^{\infty} f(r) t^{(\alpha+\beta)r} GE_{k,\eta,\mu}^{\gamma,q} (zt^{\mu+\nu}) B(\rho + ur + \alpha r, \sigma + vr + \beta r), \end{aligned} \tag{50}$$

where  $Re(\alpha) \geq 0, Re(v) \geq 0$ , both are not zero simultaneously.

**Proof.** The integral involving generalized hypergeometric function is

$$\begin{aligned} I_{15} &\equiv \int_0^t x^{\rho-1} (t-x)^{\sigma-1} F_q \left[ (g_p); (h_q); ax^\alpha (t-x)^\beta \right] GE_{k,\eta,\mu}^{\gamma,q} [zx^\mu (t-x)^\nu] dx, \\ &= \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} z^r}{\Gamma_k(\eta r + \mu)r!} t^{vr+\sigma-1} \int_0^t x^{ur+\rho-1} \left(1 - \frac{x}{t}\right)^{vr+\sigma-1} {}_pF_q \left[ (g_p); (h_q); ax^\alpha (t-x)^\beta \right] dx. \end{aligned}$$

Let  $x = st$ , then

$$\begin{aligned} I_{15} &= \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} z^r t^{(v+u)r}}{\Gamma_k(\eta r + \mu)r!} t^{\sigma+\sigma-1} \int_0^1 s^{ur+\rho-1} (1-s)^{vr+\sigma-1} {}_pF_q \left[ (g_p); (h_q); as^\alpha t^{\alpha+\beta} (1-s)^\beta \right] ds. \\ &= t^{\sigma+\sigma-1} \sum_{r=0}^{\infty} \frac{(\gamma)_{rq,k} (zt^{v+u})^r}{\Gamma_k(\eta r + \mu)r!} \int_0^1 s^{ur+\alpha r+\rho-1} (1-s)^{vr+\beta r+\sigma-1} \sum_{r=0}^{\infty} \frac{(g_p)_r t^{\alpha+\beta} a^r}{(h_q)_r r!} ds, \end{aligned}$$

where

$$f(r) = \sum_{r=0}^{\infty} \frac{(g_p)_r}{(h_q)_r} \frac{a_r}{r!} = \frac{(g_1)_r \dots (g_p)_r}{(h_1)_r \dots (h_q)_r} \frac{a^r}{r!} \quad (51)$$

and  $\alpha, \beta$  are non negative integer such that  $\alpha + \beta \geq 1$ .

**Theorem 13.** Let  $\eta, \mu, \gamma \in C, Re(\gamma) > 0, Re(\eta) > 0, Re(\mu) > 0, k \in R$  and  $q \in (0, 1) \cup N$ .

Then the integral involving generalized hypergeometric function can be written as

$$\begin{aligned} I_{16} &\equiv \int_0^t x^{\rho-1} (t-x)^{\sigma-1} F_q \left[ (g_p); (h_q); ax^\alpha (t-x)^\beta \right] GE_{k,\eta,\mu}^{\gamma,q} [zx^{-u} (t-x)^{-v}] dx \\ &= t^{\sigma+\rho-1} \sum_{r=0}^{\infty} f(r) t^{(\alpha+\beta)r} GE_{k,\eta,\mu}^{\gamma,q} (zt^{-u-v}) B(\rho - ur + \alpha r, \sigma - vr + \beta r). \end{aligned} \quad (52)$$

where  $f(r)$  is defined by (51).

**Proof.** This theorem can be proved on similar lines as Theorem 12.

**Theorem 14.** Let  $\eta, \mu, \gamma \in C, Re(\gamma) > 0, Re(\eta) > 0, Re(\mu) > 0, k \in R$  and  $q \in (0, 1) \cup N$ .

Then the integral involving generalized hypergeometric function can be written as

$$\begin{aligned} I_{17} &\equiv \int_0^t x^{\rho-1} (t-x)^{\sigma-1} F_q \left[ (g_p); (h_q); ax^\alpha (t-x)^\beta \right] GE_{k,\eta,\mu}^{\gamma,q} [zx^u (t-x)^{-v}] dx \\ &= t^{\sigma+\rho-1} \sum_{r=0}^{\infty} f(r) t^{(\alpha+\beta)r} GE_{k,\eta,\mu}^{\gamma,q} (zt^{u-v}) B(\rho + ur + \alpha r, \sigma - vr + \beta r). \end{aligned} \quad (53)$$

where  $f(r)$  is defined by (51).

**Proof.** This Theorem can be proved on similar lines as Theorem 12.

**Theorem 15.** Let  $\eta, \mu, \gamma \in C, Re(\gamma) > 0, Re(\eta) > 0, Re(\mu) > 0, k \in R$  and  $q \in (0, 1) \cup N$ .

Then the integral involving generalized hypergeometric function can be written as

$$\begin{aligned} I_{18} &\equiv \int_0^t x^{\rho-1} (t-x)^{\sigma-1} F_q \left[ (g_p); (h_q); ax^\alpha (t-x)^\beta \right] GE_{k,\eta,\mu}^{\gamma,q} [zx^{-u} (t-x)^v] dx \\ &= t^{\sigma+\rho-1} \sum_{r=0}^{\infty} f(r) t^{(\alpha+\beta)r} GE_{k,\eta,\mu}^{\gamma,q} (zt^{-u+v}) B(\rho - ur + \alpha r, \sigma + vr + \beta r). \end{aligned} \quad (54)$$

where  $f(r)$  is defined by (51).

**Proof.** This theorem can be proved on similar lines as Theorem 12.

## 9 Conclusion

In this article we have obtained various integrals involving Generalized k- Mittag-Leffler function. If we set  $q=1$ , then theorems established in this paper reduces for k- Mittag-Leffler function [5]. Further if we set  $k=1$ , then the results for the function earlier given by [1] are also obtained.

## 10 Acknowledgment

The Second author would like to thank NATIONAL BOARD OF HIGHER MATHEMATICS, Dept. of Atomic Energy, Govt. of India, Mumbai for the financial assistance under PDF sanction no. 2/40(47)/2013/R&D-II/275.

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