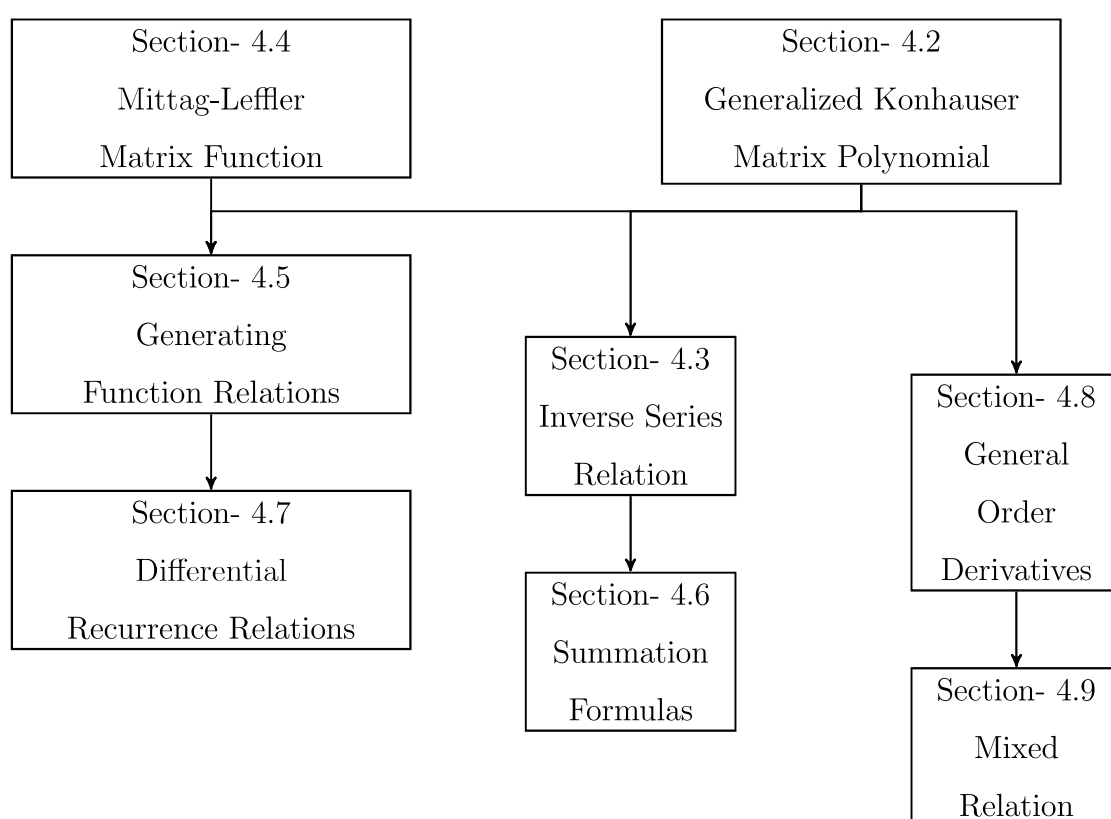


## Chapter 4

# Generalized Konhauser Matrix Polynomial and its Properties



## 4.1 Introduction

It is well known that the Konhauser polynomial:

$$Z_m^\alpha(x; r) = \frac{\Gamma(rm + \alpha + 1)}{\Gamma(m + 1)} \sum_{n=0}^m (-1)^n \binom{m}{n} \frac{x^{rn}}{\Gamma(rn + \alpha + 1)}, \quad (\Re(\alpha) > -1)$$

is the biorthogonal polynomial for the distribution function of the Laguerre polynomial which was introduced by J. D. E. Konhauser [66, Eq.(5), p. 304].

This polynomial was generalized in the form [78, Eq.(5), p.640]:

$$L_{\left[\frac{m}{q}\right]}^{(\alpha, \beta)}(z) = \frac{\Gamma(\alpha m + \beta + 1)}{m!} \sum_{n=0}^{\left[\frac{m}{q}\right]} \frac{(-m)_{qn}}{\Gamma(\alpha n + \beta + 1)} \frac{z^n}{n!}, \quad (4.1.1)$$

where  $\alpha, \beta \in \mathbb{C}$ ,  $m, q \in \mathbb{N}$ ,  $\Re(\beta) > -1$  and  $\left[\frac{m}{q}\right]$  denotes the integral part of  $\frac{m}{q}$ .

The objective here is to provide a matrix extension to this polynomial and derive certain properties.

## 4.2 Generalized Konhauser Matrix Polynomial

We propose the extension in matrix form of (4.1.1) as follows.

**Definition 4.2.1.** For a matrix  $A$  in  $C^{p \times p}$ ,

$$Z_{m^*}^{(A, \lambda)}(x^k; r) = \frac{\Gamma(A + rmI + I)}{m!} \sum_{n=0}^{\lfloor m/s \rfloor} (-mI)_{sn} \Gamma^{-1}(A + rnI + I) \frac{(\lambda x^k)^n}{n!}, \quad (4.2.1)$$

where  $r, \lambda, \mu \in \mathbb{C}$ ;  $k \in \mathbb{R}_{>0}$ ,  $s \in \mathbb{N}$ ,  $m \in \mathbb{N} \cup \{0\}$ ,  $\Re(\lambda) > 0$ ,  $\Re(\mu) > -1$  for all eigen values  $\mu \in \sigma(A)$  and the floor function  $\lfloor u \rfloor = \text{floor } u$ , represents the greatest integer  $\leq u$ .

It may be seen that when  $r = k \in \mathbb{N}$  and  $s = 1$ , then this polynomial reduces to

$$Z_m^{(A, \lambda)}(x; k) = \Gamma(kmI + A + I) \sum_{n=0}^m \frac{(-1)^n (\lambda x)^{nk}}{(m-n)!n!} \Gamma^{-1}(knI + A + I)$$

which was studied by Varma, Çekim, and Taşdelen [108]. Further if  $k = 1$ , then this reduces to the Laguerre matrix polynomial [52]:

$$L_m^{(A,\lambda)}(x) = \sum_{n=0}^m \frac{(-1)^n}{n!(m-n)!} (A+I)_m [(A+I)_n]^{-1} (\lambda x)^n.$$

For the polynomial (4.2.1), we derive the differential equation, inverse series relation, the generating function relations, mixed relation etc.

If  $B_j + nI$  are invertible for all  $n = 0, 1, 2, \dots$ , then the generalized hypergeometric matrix function [94, Eq. (2.2), p. 608]:

$$\begin{aligned} & {}_pF_q(A_1, A_2, \dots, A_p; B_1, B_2, \dots, B_q; z) \\ &= \sum_{k=0}^{\infty} (A_1)_k (A_2)_k \cdots (A_p)_k [(B_1)_k]^{-1} [(B_2)_k]^{-1} \cdots [(B_q)_k]^{-1} \frac{z^k}{k!} \end{aligned} \quad (4.2.2)$$

satisfies the matrix differential equation [94, Eq. (2.10), p. 610]:

$$\left[ \theta \prod_{j=1}^q (\theta I + B_j - I) - z \prod_{i=1}^p (\theta I + A_i) \right] {}_pF_q(z) = O, \quad (4.2.3)$$

where  $\theta = zd/dz$  and  $O$  is the zero matrix of order same as the order of the matrices  $A_i$ 's and  $B_j$ 's. Here, if we express the polynomial (4.2.1) in  ${}_pF_q$  form then the equation (4.2.3) will readily yield the differential equation corresponding to the polynomial (4.2.1). In fact, for  $r, s \in \mathbb{N}$  the polynomial is expressible in the desired form as below.

$$\begin{aligned} Z_{m^*}^{(A,\lambda)}(x^k; r) &= \frac{\Gamma(A + rmI + I)}{m!} \Gamma^{-1}(A + I) \sum_{n=0}^{\lfloor m/s \rfloor} \frac{(-mI)_{sn} (A + I)_{rn}^{-1} (\lambda x^k)^n}{n!} \\ &= \frac{\Gamma(A + rmI + I)}{m!} \Gamma^{-1}(A + I) \sum_{n=0}^{\lfloor m/s \rfloor} \left\{ \prod_{i=1}^s \left( \frac{-m + i - 1}{s} I \right)_n \right\} \\ &\quad \times \left\{ \prod_{j=1}^r \left( \frac{A + jI}{r} \right)_n^{-1} \right\} \frac{1}{n!} \left( \frac{\lambda x^k s^s}{r^r} \right)^n. \end{aligned}$$

Hence, in (4.2.2), setting

$p = s$ ,  $q = r$ ,  $A_i = (-m + i - 1)I/s$ ,  $B_j = (A + jI)/r$ ,  $z = \lambda s^s x^k / r^r$ , the equation immediately leads us to the differential equation for (4.2.1) of order

$\max.\{r+1, s\}$ . It is stated in

**Theorem 4.2.1.** *If  $r, s \in \mathbb{N}$  and the operator  $\Theta$  is defined by  $\Theta f(x) = \frac{x}{k} \frac{d}{dx} f(x)$  then  $U = Z_{m^*}^{(A, \lambda)}(x^k; r)$  satisfies the equation*

$$\left[ \left\{ \Theta \prod_{j=1}^r \left( \Theta I + \frac{A + jI}{r} - I \right) \right\} - \left( \frac{s^s}{r^r} \right) \lambda x^k \left\{ \prod_{i=1}^s \left( \Theta I + \frac{-m + i - 1}{s} I \right) \right\} \right] U = O.$$

### 4.3 Inverse Series Relation

For deriving the inverse series of the matrix polynomial (4.2.1), the following lemma will be used.

**Lemma 4.3.1.** *If  $\{P_n\}$  and  $\{Q_n\}$  are finite sequences of matrices in  $C^{p \times p}$ , then*

$$Q_n = \sum_{j=0}^n \frac{(-nI)_j}{j!} P_j \Leftrightarrow P_n = \sum_{j=0}^n \frac{(-nI)_j}{j!} Q_j.$$

*Proof.* Let us denote the right hand side of second series by the matrix  $T_n$ , then substituting the series for  $Q_k$  we get

$$\begin{aligned} T_n &= \sum_{k=0}^n \frac{(-nI)_k}{k!} Q_k \\ &= \sum_{k=0}^n \frac{(-1)^k n!}{k! (n-k)!} I \sum_{j=0}^k \frac{(-kI)_j}{j!} P_j \\ &= \sum_{k=0}^n \frac{(-1)^k n!}{k! (n-k)!} I \sum_{j=0}^k \frac{(-1)^j k!}{j! (k-j)!} P_j. \end{aligned}$$

Using the double series relation (1.3.31), we further get

$$\begin{aligned} T_n &= \sum_{j=0}^n \binom{n}{j} \sum_{k=0}^{n-j} (-1)^k \binom{n-j}{k} P_j \\ &= P_n + \sum_{j=0}^{n-1} \binom{n}{j} \sum_{k=0}^{n-j} (-1)^k \binom{n-j}{k} P_j. \end{aligned}$$

Thus,  $T_n = P_n$  and hence, first series implies the second series. The converse part follows by just interchanging  $P_r$  and  $Q_r$  in this proof. Hence it is omitted for the sake of brevity.  $\square$

Using this lemma, we now establish the inverse series relation in

**Theorem 4.3.1.** For a matrix  $A \in C^{p \times p}$ ,  $r, \lambda \in \mathbb{C}$ ,  $s \in \mathbb{N}$ ,  $m \in \mathbb{N} \cup \{0\}$ ,

$$Z_{m*}^{(A,\lambda)}(x^k; r) = \frac{\Gamma(A + rmI + I)}{m!} \sum_{j=0}^{\lfloor m/s \rfloor} (-mI)_{sj} \Gamma^{-1}(A + rjI + I) \frac{(\lambda x^k)^j}{j!} \quad (4.3.1)$$

if and only if

$$\frac{(\lambda x^k)^m}{m!} I = \frac{\Gamma(A + rmI + I)}{(ms)!} \sum_{j=0}^{ms} (-msI)_j \Gamma^{-1}(A + rjI + I) Z_{j*}^{(A,\lambda)}(x^k; r), \quad (4.3.2)$$

and for  $m \neq sl$ ,  $l \in \mathbb{N}$ ,

$$\sum_{j=0}^m (-mI)_j \Gamma^{-1}(A + rjI + I) Z_{j*}^{(A,\lambda)}(x^k; r) = O, \quad (4.3.3)$$

where  $O$  is the zero matrix of order  $p$ .

*Proof.* We first show that the series (4.3.1) implies both (4.3.2) and (4.3.3). The proof of (4.3.1) implies (4.3.2) runs as follows.

Denoting the right hand side of (4.3.2) by the matrix  $\Xi_m$ , and substituting for  $Z_{j*}^{(A,\lambda)}(x^k; r)$  from (4.3.1) and then using the double series relation (1.3.28), we get

$$\begin{aligned} \Xi_m &= \frac{\Gamma(A + rmI + I)}{(ms)!} \sum_{j=0}^{ms} (-msI)_j \Gamma^{-1}(A + rjI + I) Z_{j*}^{(A,\lambda)}(x^k; r) \\ &= \frac{\Gamma(A + rmI + I)}{(ms)!} \sum_{j=0}^{ms} \frac{(-msI)_j}{j!} \sum_{i=0}^{\lfloor j/s \rfloor} (-jI)_{si} \Gamma^{-1}(A + riI + I) \frac{(\lambda x^k)^i}{i!} \\ &= \sum_{j=0}^{ms} \sum_{i=0}^{\lfloor j/s \rfloor} \frac{\Gamma(A + rmI + I) (-1)^{j+si} \Gamma^{-1}(A + riI + I)}{(ms-j)! (j-si)! i!} (\lambda x^k)^i \\ &= \sum_{i=0}^m \sum_{j=0}^{ms-si} \frac{\Gamma(A + rmI + I) (-1)^j \Gamma^{-1}(A + riI + I)}{(ms-si-j)! j! i!} (\lambda x^k)^i \end{aligned}$$

$$\begin{aligned}
&= \frac{(\lambda x^k)^m}{m!} I + \sum_{i=0}^{m-1} \frac{\Gamma(A + rmI + I) \Gamma^{-1}(A + riI + I)}{(ms - si)! i!} (\lambda x^k)^i \\
&\quad \times \sum_{j=0}^{ms-si} (-1)^j \binom{ms-si}{j}.
\end{aligned}$$

Here the inner sum in the second term on the right hand side vanishes, consequently, we arrive at  $\Xi_m = \frac{(\lambda x^k)^m}{m!} I$ .

To show further that (4.3.1) also implies (4.3.3), let us substitute for  $Z_{j*}^{(A,\lambda)}(x^k; r)$  from (4.3.1) to the left hand side of (4.3.3). Then in view of (1.3.28), we get

$$\begin{aligned}
&\sum_{j=0}^m (-mI)_j \Gamma^{-1}(A + rjI + I) Z_{j*}^{(A,\lambda)}(x^k; r) \\
&= \sum_{j=0}^m \frac{(-1)^j m!}{(m-j)!} I \sum_{i=0}^{\lfloor j/s \rfloor} \frac{(-1)^{si} \Gamma^{-1}(A + riI + I)}{(j-si)! i!} (\lambda x^k)^i \\
&= \sum_{i=0}^{\lfloor m/s \rfloor} \frac{m! \Gamma^{-1}(A + riI + I)}{(m-si)! i!} (\lambda x^k)^i \sum_{j=0}^{m-si} (-1)^j \binom{m-si}{j} \\
&= O,
\end{aligned}$$

if  $m \neq sl$ ,  $l \in \mathbb{N}$ . Thus completing the first part. The proof of the converse part which uses the technique employed in [16], runs as follows.

In order to show that the series (4.3.2) and the condition (4.3.3) together imply the series (4.3.1), we use Lemma 4.3.1 with

$$P_j = j! \Gamma^{-1}(A + rjI + I) Z_{j*}^{(A,\lambda)}(x^k; r),$$

and consider one sided relation in the lemma that is, the series on the left hand side implies the series on the right hand side. Then

$$Q_m = \sum_{j=0}^m (-mI)_j \Gamma^{-1}(A + rjI + I) Z_{j*}^{(A,\lambda)}(x^k; r) \quad (4.3.4)$$

$\Rightarrow$

$$Z_{m*}^{(A,\lambda)}(x^k; r) = \frac{\Gamma(A + rmI + I)}{m!} \sum_{j=0}^m \frac{(-mI)_j}{j!} Q_j. \quad (4.3.5)$$

Since the condition (4.3.3) holds,  $Q_m = 0$  for  $m \neq sl$ ,  $l \in \mathbb{N}$ , whereas

$$Q_{ms} = \sum_{j=0}^{ms} (-msI)_j \Gamma^{-1}(A + rjI + I) Z_{j*}^{(A,\lambda)}(x^k; r).$$

Also the series (4.3.2) holds true, whence it follows that

$$\begin{aligned} Q_{ms} &= \sum_{j=0}^{ms} (-msI)_j \Gamma^{-1}(A + rjI + I) Z_{j*}^{(A,\lambda)}(x^k; r) \\ &= \frac{(ms)! \Gamma^{-1}(A + rmI + I)}{m!} (\lambda x^k)^m. \end{aligned}$$

Consequently, the inverse pair (4.3.4) and (4.3.5) assume the form:

$$\begin{aligned} \frac{(\lambda x^k)^m}{m!} I &= \frac{\Gamma(A + rmI + I)}{(ms)!} \sum_{j=0}^{ms} (-msI)_j \Gamma^{-1}(A + rjI + I) \\ &\quad \times Z_{j*}^{(A,\lambda)}(x^k; r) \\ \Rightarrow \\ Z_{m*}^{(A,\lambda)}(x^k; r) &= \frac{\Gamma(A + rmI + I)}{m!} \sum_{j=0}^{\lfloor m/s \rfloor} \frac{(-mI)_{sj}}{(sj)!} Q_{sj} \\ &= \frac{\Gamma(A + rmI + I)}{m!} \sum_{j=0}^{\lfloor m/s \rfloor} \frac{(-mI)_{sj} \Gamma^{-1}(A + rjI + I)}{j!} (\lambda x^k)^j, \end{aligned}$$

subject to the condition (4.3.3). □

## 4.4 Mittag-Leffler Matrix Function

In 2007, a generalization of the Mittag-Leffler function was introduced in the form [98]:

$$E_{\alpha,\beta}^{\gamma,q}(z) = \sum_{n=0}^{\infty} \frac{(\gamma)_{qn}}{\Gamma(\alpha n + \beta)} \frac{z^n}{n!}, \quad (4.4.1)$$

where  $\alpha, \beta, \gamma \in \mathbb{C}$ ,  $\Re(\alpha, \beta, \gamma) > 0$ ,  $q \in (0, 1) \cup \mathbb{N}$ . Here we allow  $q$  to take value 0 in which case the series retains convergence behavior. Also, if  $\alpha$  is allowed to assume value 0 then with  $q = 0$  and  $\beta = 1$ , the reducibility of (4.4.1) to the exponential function  $e^z$  occurs. Thus, for  $q \geq 0$ ,  $\Re(\alpha) \geq 0$ ,  $\Re(\beta, \gamma) > 0$  and

$z \in \mathbb{C}$ , the function (4.4.1) yields an instance

$$E_{\alpha,\beta}(z) = \sum_{n=0}^{\infty} \frac{z^n}{\Gamma(\alpha n + \beta) n!}. \quad (4.4.2)$$

We define here the matrix analogues of (4.4.1) and (4.4.2) as follows.

**Definition 4.4.1.** For  $A, B \in C^{p \times p}$ ,  $\Re(\mu) > -1$  for all eigen values  $\mu \in \sigma(A)$ ,  $r \in \mathbb{C}$  and  $s \in \mathbb{N}$ ,

$$E_{rI, A+I}^{B, sI}(z) = \sum_{n=0}^{\infty} (B)_{sn} \Gamma^{-1}(A + rnI + I) \frac{z^n}{n!}. \quad (4.4.3)$$

**Definition 4.4.2.** For  $A \in C^{p \times p}$ ,  $r \in \mathbb{C}$ ,  $\Re(\mu) > -1$  for all eigen values  $\mu \in \sigma(A)$ ,

$$E_{rI, A+I}(z) = \sum_{n=0}^{\infty} \Gamma^{-1}(A + rnI + I) \frac{z^n}{n!}. \quad (4.4.4)$$

It is interesting to note that putting  $B = -mI$ , where  $m \in \mathbb{N}$  and  $z = \lambda x^k$  in (4.4.3), and comparing it with the function in (4.2.1), we obtain the relation:

$$E_{rI, A+I}^{-mI, sI}(\lambda x^k) = m! \Gamma^{-1}(A + rmI + I) Z_{m*}^{(A, \lambda)}(x^k; r).$$

The functions (4.4.3) and (4.4.4) will be used in the generating function relations derived in the following section.

## 4.5 Generating Function Relations

We derive the generating function relations for the matrix polynomial

$Z_{m*}^{(A, \lambda)}(x^k; r)$  in the form of Theorems 4.5.1, 4.5.2 and 4.5.3.

**Theorem 4.5.1.** Let  $r \in \mathbb{C}$ ,  $s \in \mathbb{N}$  and  $A, B$  be the matrices in  $C^{p \times p}$ ,  $\Re(\mu) > -1$  for all eigenvalues  $\mu \in \sigma(A)$ , then for  $|t| < 1$ ,

$$\sum_{m=0}^{\infty} (B)_m \Gamma^{-1}(A + rmI + I) Z_{m*}^{(A, \lambda)}(x^k; r) t^m$$



$$= (1-t)^{-B} E_{rI, A+I}^{B, sI} (\lambda x^k (-t)^s (1-t)^{-sI}).$$

*Proof.* Here, substituting the series for  $Z_{m*}^{(A, \lambda)}(x^k; r)$  from (4.2.1) on the left hand side, we get

$$\begin{aligned} & \sum_{m=0}^{\infty} (B)_m \Gamma^{-1}(A + rmI + I) Z_{m*}^{(A, \lambda)}(x^k; r) t^m \\ &= \sum_{m=0}^{\infty} (B)_m \Gamma^{-1}(A + rmI + I) \frac{\Gamma(A + rmI + I)}{m!} \sum_{n=0}^{\lfloor m/s \rfloor} \frac{m! (-1)^{sn} \Gamma^{-1}(A + rnI + I)}{n! (m - sn)!} \\ & \quad \times (\lambda x^k)^n t^m \\ &= \sum_{m=0}^{\infty} \sum_{n=0}^{\lfloor m/s \rfloor} \frac{(-1)^{sn} (B)_m \Gamma^{-1}(A + rnI + I)}{n! (m - sn)!} (\lambda x^k)^n t^m. \end{aligned}$$

In view of the double series relation (1.3.26), we further get

$$\begin{aligned} & \sum_{m=0}^{\infty} (B)_m \Gamma^{-1}(A + rmI + I) Z_{m*}^{(A, \lambda)}(x^k; r) t^m \\ &= \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} \frac{(-1)^{sn} (B)_{m+sn} \Gamma^{-1}(A + rnI + I)}{n! m!} (\lambda x^k)^n t^{m+sn} \\ &= \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} \frac{(B + snI)_m t^m (-1)^{sn} (B)_{sn} \Gamma^{-1}(A + rnI + I)}{m! n!} (\lambda x^k)^n t^{sn} \\ &= \sum_{n=0}^{\infty} (1-t)^{-B-snI} \frac{(-1)^{sn} (B)_{sn} \Gamma^{-1}(A + rnI + I)}{n!} (\lambda x^k)^n t^{sn} \\ &= (1-t)^{-B} \sum_{n=0}^{\infty} \frac{(B)_{sn} \Gamma^{-1}(A + rnI + I)}{n!} (\lambda x^k (-t)^s (1-t)^{-sI})^n \quad (4.5.1) \\ &= (1-t)^{-B} E_{rI, A+I}^{B, sI} (\lambda x^k (-t)^s (1-t)^{-sI}). \end{aligned}$$

□

**Corollary 4.5.1.** If  $r \in \mathbb{N}$ , then for  $s \leq r$  or  $s = r + 1$ ,

$$\begin{aligned} & \sum_{m=0}^{\infty} (B)_m (A + I)_{rm}^{-1} Z_{m*}^{(A, \lambda)}(x^k; r) t^m \\ &= (1-t)^{-B} \\ & \quad \times {}_sF_r \left( \frac{B}{s}, \frac{B+I}{s}, \dots, \frac{B+(s-1)I}{s}; \frac{A+I}{r}, \frac{A+2I}{r}, \dots, \frac{A+rI}{r}; \frac{s^s}{r^r} \lambda x^k R^s \right), \end{aligned}$$

where  $R = (-t)(1-t)^{-I}$ .

*Proof.* For  $r \in \mathbb{N}$ , the infinite series on the right hand side in (4.5.1), takes the form

$$(1-t)^{-B} \Gamma^{-1}(A+I) \sum_{n=0}^{\infty} (B)_{sn} (A+I)_{rn}^{-1} \frac{(\lambda x^k R^s)^n}{n!}.$$

This in view of the formula (1.3.23) and the matrix function (4.2.2) leads us to the corollary.  $\square$

If  $(B)_m$  is dropped from the left hand side of this theorem, then we obtain the following form.

**Theorem 4.5.2.** *In the usual notations and meaning, there holds the generating function relation:*

$$\sum_{m=0}^{\infty} \Gamma^{-1}(A+rmI+I) Z_{m*}^{(A,\lambda)}(x^k; r) t^m = e^t E_{rI, A+I}(\lambda x^k (-t)^s).$$

*Proof.* The proof follows in a straight forward manner. In fact, by using the double series relation (1.3.26), we have

$$\begin{aligned} & \sum_{m=0}^{\infty} \Gamma^{-1}(A+rmI+I) Z_{m*}^{(A,\lambda)}(x^k; r) t^m \\ &= \sum_{m=0}^{\infty} \sum_{n=0}^{\lfloor m/s \rfloor} \frac{(-1)^{sn} \Gamma^{-1}(A+rnI+I)}{n! (m-sn)!} (\lambda x^k)^n t^m \\ &= \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} \frac{(-1)^{sn} \Gamma^{-1}(A+rnI+I)}{n! m!} (\lambda x^k)^n t^{m+sn} \\ &= \sum_{m=0}^{\infty} \frac{t^m}{m!} \sum_{n=0}^{\infty} \frac{(-1)^{sn} \Gamma^{-1}(A+rnI+I)}{n!} (\lambda x^k)^n t^{sn} \\ &= e^t E_{rI, A+I}(\lambda x^k (-t)^s). \end{aligned}$$

$\square$

Again for  $r \in \mathbb{N}$ , we have (cf. [94, Eq. (3.5), p. 619])

**Corollary 4.5.2.**

$$\begin{aligned} & \sum_{m=0}^{\infty} (A + I)_{rm}^{-1} Z_{m*}^{(A,\lambda)}(x^k; r) t^m \\ &= e^t {}_0F_r \left( -; \frac{A+I}{r}, \frac{A+2I}{r}, \dots, \frac{A+rI}{r}; \frac{\lambda x^k (-t)^s}{r^r} \right). \end{aligned}$$

Here the proof follows by proceeding as in corollary 6.2.

Next, in the notations and meaning of Theorem 4.5.1, we have

**Theorem 4.5.3.** *Let  $a$  and  $b$  be complex constants which are not zero simultaneously, then the generating function relation holds.*

$$\begin{aligned} & \sum_{n=0}^{\infty} Z_{n*}^{(A,\lambda)} \left( \frac{x^k}{(a+bn)^s}; r \right) (a+bn)^n \Gamma^{-1}(A+rnI+I) t^n \\ &= e^{ax} (1 - bte^{bx})^{-1} E_{rI, A+I}(\lambda x^k (-t)^s e^{bsx}). \end{aligned}$$

*Proof.* Beginning with the left hand side, we have

$$\begin{aligned} & \sum_{n=0}^{\infty} Z_{n*}^{(A,\lambda)} \left( \frac{x^k}{(a+bn)^s}; r \right) (a+bn)^n \Gamma^{-1}(A+rnI+I) t^n \\ &= \sum_{n=0}^{\infty} \sum_{j=0}^{\lfloor n/s \rfloor} \frac{(-1)^{sj} \Gamma^{-1}(A+rjI+I) (\lambda x^k)^j}{(n-sj)! j!} (a+bn)^{n-sj} t^n \\ &= \sum_{n=0}^{\infty} \sum_{j=0}^{\infty} \frac{((-t)^s \lambda x^k)^j \Gamma^{-1}(A+rjI+I) (a+bn+bsj)^n}{j! n!} t^n. \quad (4.5.2) \end{aligned}$$

We use here the Lagrange expansion formula [82, Eq. (18), p. 146]:

$$\frac{f(x)}{1 - tg'(x)} = \sum_{n=0}^{\infty} \frac{t^n}{n!} [D^n f(x) (g(x))^n]_{x=0}, \quad (t = x/g(x))$$

by taking  $f(x) = e^{(a+bsj)x}$  and  $g(x) = e^{bx}$ . Then we find

$$\frac{e^{(a+bsj)x}}{1 - bte^{bx}} = \sum_{n=0}^{\infty} (a+bsj+bn)^n \frac{t^n}{n!}.$$

Thus (4.5.2) simplifies to

$$\begin{aligned} & \sum_{n=0}^{\infty} Z_{n*}^{(A,\lambda)} \left( \frac{x^k}{(a+bn)^s}; r \right) (a+bn)^n \Gamma^{-1}(A+rnI+I) t^n \\ &= \sum_{j=0}^{\infty} \frac{\Gamma^{-1}(A+rjI+I)}{j!} ((-t)^s \lambda x^k)^j \frac{e^{(a+bsj)x}}{1-bte^{bx}}. \end{aligned}$$

This in view of (4.4.4), yields the desired generating function relation.  $\square$

Here also for  $r \in \mathbb{N}$ , we have (cf. [94, Eq. (3.14), p. 621])

**Corollary 4.5.3.** *There holds the matrix generating function relation:*

$$\begin{aligned} & \sum_{n=0}^{\infty} Z_{n*}^{(A,\lambda)} \left( \frac{x^k}{(a+bn)^s}; r \right) (a+bn)^n (A+I)_{rn}^{-1} t^n \\ &= e^{ax} (1-bte^{bx})^{-1} \\ & \quad \times {}_0F_r \left( -; \frac{A+I}{r}, \frac{A+2I}{r}, \dots, \frac{A+rI}{r}; \frac{\lambda x^k (-t)^s e^{bsx}}{r^r} \right). \end{aligned}$$

## 4.6 Summation Formulas

We illustrate in this section, the use of the inverse series in deriving some summation formulas. The inverse series of  $Z_{m*}^{A,\lambda}(x^k; r)$  is

$$\frac{(\lambda x^k)^m}{m!} I = \frac{\Gamma(A+rmI+I)}{(ms)!} \sum_{j=0}^{ms} (-msI)_j \Gamma^{-1}(A+rjI+I) Z_{j*}^{A,\lambda}(x^k; r). \quad (4.6.1)$$

If the summation  $m$  from 0 to  $\infty$  is taken on both sides, then we get the expression:

$$e^{\lambda x^k} I = \sum_{m=0}^{\infty} \frac{\Gamma(A+rmI+I)}{(ms)!} \sum_{j=0}^{ms} (-msI)_j \Gamma^{-1}(A+rjI+I) Z_{j*}^{A,\lambda}(x^k; r).$$

Next, re-writing the inverse series (4.6.1) as

$$(\lambda x^k)^m I = \frac{m! \Gamma(A + rmI + I)}{(ms)!} \sum_{j=0}^{ms} (-msI)_j \Gamma^{-1}(A + rjI + I) Z_{j*}^{A,\lambda}(x^k; r), \quad (4.6.2)$$

and then applying summation  $m$  from 0 to  $\infty$  and assuming  $|\lambda x^k| < 1$ , we get

$$\frac{1}{1 - \lambda x^k} I = \sum_{m=0}^{\infty} \frac{m! \Gamma(A + rmI + I)}{(ms)!} \sum_{j=0}^{ms} (-msI)_j \Gamma^{-1}(A + rjI + I) Z_{j*}^{A,\lambda}(x^k; r),$$

Further, multiplying by  $(B)_m$  and then taking infinite series both sides, yields

$$\begin{aligned} \sum_{m=0}^{\infty} \frac{(B)_m}{m!} (\lambda x^k)^m &= (1 - \lambda x^k)^{-B} \\ &= \sum_{m=0}^{\infty} \frac{(B)_m \Gamma(A + rmI + I)}{(ms)!} \sum_{j=0}^{ms} (-msI)_j \Gamma^{-1}(A + rjI + I) Z_{j*}^{A,\lambda}(x^k; r), \end{aligned}$$

provided that  $|\lambda x^k| < 1$ . An interesting summation formula occurs if  $\lambda = 1$  and the inverse series is multiplied by  $(C + I)_m^{-1}$  and then the infinite series is considered. With this, the Bessel matrix function [92, Eq.(1.8), p.267] appears in the summation formula on the left hand side which is stated below ( cf. [80, Eq., p.] with  $\lambda = k = r = 1$ ).

$$\begin{aligned} x^{-kC/2} J_C(2x^{k/2}) \Gamma(C + I) &= \sum_{m=0}^{\infty} \frac{(C + I)_m^{-1} \Gamma(A + rmI + I)}{(ms)!} \\ &\quad \times \sum_{j=0}^{ms} (-msI)_j \Gamma^{-1}(A + rjI + I) Z_{j*}^{A,\lambda}(x^k; r). \end{aligned}$$

Also from (4.6.2), we have the finite product formula:

$$\prod_{m=1}^M (\lambda x^k)^m I = \prod_{m=1}^M \left\{ \frac{m! \Gamma(A + rmI + I)}{(ms)!} \sum_{j=0}^{ms} (-msI)_j \Gamma^{-1}(A + rjI + I) Z_{j*}^{A,\lambda}(x^k; r) \right\}.$$

The product on the left hand side when simplified, yields the formula:

$$\begin{aligned} \lambda^M x^{kM(M+1)/2} I &= \prod_{m=1}^M \frac{m! \Gamma(A + rmI + I)}{(ms)!} \sum_{j=0}^{ms} (-msI)_j \Gamma^{-1}(A + rjI + I) \\ &\quad \times Z_{j*}^{A,\lambda}(x^k; r). \end{aligned}$$

## 4.7 Differential Recurrence Relation

We recall the generating function relation of Theorem 4.5.2 and put

$$\Psi \equiv \Psi(x, t) = e^t \sum_{n=0}^{\infty} \frac{(-1)^{sn}}{n!} \Gamma^{-1}(A + rnI + I) (\lambda x^k t^s)^n.$$

Then

$$\begin{aligned} \frac{\partial}{\partial x} \Psi &= e^t \sum_{n=0}^{\infty} \frac{(-1)^{sn}}{n!} \Gamma^{-1}(A + rnI + I) (kn) x^{kn-1} (\lambda t^s)^n \\ &= k e^t \sum_{n=0}^{\infty} \frac{(-1)^{sn}}{n!} \Gamma^{-1}(A + rnI + I) n x^{kn-1} (\lambda t^s)^n \\ &= k e^t \sum_{n=1}^{\infty} \frac{(-1)^{sn}}{(n-1)!} \Gamma^{-1}(A + rnI + I) x^{kn-1} (\lambda t^s)^n \\ &= (-1)^s k \lambda e^t x^{k-1} t^s \sum_{n=0}^{\infty} \frac{(-1)^{sn}}{n!} \Gamma^{-1}(A + rnI + (r+1)I) \\ &\quad \times (\lambda x^k t^s)^n, \end{aligned} \tag{4.7.1}$$

and

$$\begin{aligned} \frac{\partial}{\partial t} \Psi &= \Psi + e^t \sum_{n=0}^{\infty} \frac{(-1)^{sn}}{n!} \Gamma^{-1}(A + rnI + I) (\lambda x^k)^n (sn) t^{sn-1} \\ &= \Psi + s e^t \sum_{n=0}^{\infty} \frac{(-1)^{sn}}{n!} \Gamma^{-1}(A + rnI + I) (\lambda x^k)^n n t^{sn-1} \\ &= \Psi + s e^t \sum_{n=1}^{\infty} \frac{(-1)^{sn}}{(n-1)!} \Gamma^{-1}(A + rnI + I) (\lambda x^k)^n t^{sn-1} \\ &= \Psi + s e^t \sum_{n=0}^{\infty} \frac{(-1)^{sn+s}}{n!} \Gamma^{-1}(A + rnI + (r+1)I) \lambda^{n+1} x^{kn+k} t^{sn+s-1} \\ &= \Psi + (-1)^s s \lambda x^k t^{s-1} e^t \sum_{n=0}^{\infty} \frac{(-1)^{sn}}{n!} \Gamma^{-1}(A + rnI + (r+1)I) \\ &\quad \times (\lambda x^k t^s)^n. \end{aligned} \tag{4.7.2}$$

From (4.7.1) and (4.7.2), we find the partial differential matrix equation:

$$\frac{t}{s} \Psi = \frac{t}{s} \left( \frac{\partial}{\partial t} \Psi \right) - \frac{x}{k} \left( \frac{\partial}{\partial x} \Psi \right). \tag{4.7.3}$$

But since

$$\Psi = \sum_{n=0}^{\infty} \Gamma^{-1}(A + nrI + I) Z_{n*}^{(A,\lambda)}(x^k; r) t^n,$$

we have

$$\frac{\partial}{\partial x} \Psi = \sum_{n=0}^{\infty} \Gamma^{-1}(A + nrI + I) \frac{\partial}{\partial x} Z_{n*}^{(A,\lambda)}(x^k; r) t^n$$

and

$$\frac{\partial}{\partial t} \Psi = \sum_{n=0}^{\infty} n \Gamma^{-1}(A + nrI + I) Z_{n*}^{(A,\lambda)}(x^k; r) t^{n-1}.$$

When all the three series are substituted in (4.7.3), we obtain

$$\begin{aligned} & \frac{t}{s} \sum_{n=0}^{\infty} \Gamma^{-1}(A + nrI + I) Z_{n*}^{(A,\lambda)}(x^k; r) t^n \\ &= \frac{1}{s} \sum_{n=0}^{\infty} n \Gamma^{-1}(A + nrI + I) Z_{n*}^{(A,\lambda)}(x^k; r) t^n \\ & - \frac{x}{k} \sum_{n=0}^{\infty} \Gamma^{-1}(A + nrI + I) \frac{\partial}{\partial x} Z_{n*}^{(A,\lambda)}(x^k; r) t^n \end{aligned}$$

That is,

$$\begin{aligned} & \frac{1}{s} \sum_{n=1}^{\infty} \Gamma^{-1}(A + nrI - rI + I) Z_{n-1*}^{(A,\lambda)}(x^k; r) t^n \\ & - \frac{1}{s} \sum_{n=1}^{\infty} n \Gamma^{-1}(A + nrI + I) Z_{n*}^{(A,\lambda)}(x^k; r) t^n \\ & + \frac{x}{k} \sum_{n=1}^{\infty} \Gamma^{-1}(A + nrI + I) \frac{\partial}{\partial x} Z_{n*}^{(A,\lambda)}(x^k; r) t^n = O. \end{aligned} \quad (4.7.4)$$

After multiplying both sides by  $ks \Gamma(A + I)$ , we get

$$\begin{aligned} & \sum_{n=1}^{\infty} \left\{ k(A + I)_{r(n-1)}^{-1} Z_{n-1*}^{(A,\lambda)}(x^k; r) - kn (A + I)_{rn}^{-1} Z_{n*}^{(A,\lambda)}(x^k; r) \right. \\ & \left. + sx (A + I)_{rn}^{-1} \frac{\partial}{\partial x} Z_{n*}^{(A,\lambda)}(x^k; r) \right\} t^n = O. \end{aligned}$$

This ultimately leads us to the differential recurrence relation:

$$\begin{aligned} & sx (A + I)_{rn}^{-1} \frac{d}{dx} Z_{n*}^{(A,\lambda)}(x^k; r) + k(A + I)_{r(n-1)}^{-1} Z_{n-1*}^{(A,\lambda)}(x^k; r) \\ & = kn (A + I)_{rn}^{-1} Z_{n*}^{(A,\lambda)}(x^k; r), \end{aligned} \quad (4.7.5)$$

where  $n \geq 1, r \in \mathbb{N}$ .

The relation (4.7.4) can also be simplified by multiplying both sides by

$\Gamma(A + nrI + I)$ . We find the expression:

$$sx \frac{d}{dx} Z_{n*}^{(A,\lambda)}(x^k; r) - kn Z_{n*}^{(A,\lambda)}(x^k; r) + k(A + nrI + I)_{-r}^{-1} Z_{n-1*}^{(A,\lambda)}(x^k; r) = O. \quad (4.7.6)$$

If we insists that  $r \in \mathbb{C}$ , then the equation (4.7.4) after multiplying by  $ks$ , can be re-written as

$$sx \Gamma^{-1}(A + nrI + I) \frac{d}{dx} Z_{n*}^{(A,\lambda)}(x^k; r) - kn \Gamma^{-1}(A + nrI + I) Z_{n*}^{(A,\lambda)}(x^k; r) \\ + k\Gamma^{-1}(A + nrI - rI + I) Z_{n-1*}^{(A,\lambda)}(x^k; r) = O.$$

This is a differential recurrence relation.

## 4.8 General Order Derivative

We obtain a general order derivative of  $x^A Z_{m*}^{(A,\lambda)}(x^k, r)$ , with the objective of deriving a mixed relation in the subsequent section.

For  $l \in \mathbb{N}$ , we have

$$\frac{d^l}{dx^l} \left[ x^A Z_{m*}^{(A,\lambda)}(x^k, r) \right] \\ = \Gamma(A + rnI + I) \sum_{j=0}^{[m/s]} \frac{(-1)^{sj}}{(m - sj)!j!} \Gamma^{-1}(A + rjI + I) \lambda^j \frac{d^l}{dx^l} x^{A+kjI}.$$

Now [6]

$$\frac{d^l}{dx^l} x^{A+kjI} = \Gamma(A + kjI + I) \Gamma^{-1}(A + kjI + I - lI) x^{A+kjI+lI}.$$

Hence,

$$\frac{d^l}{dx^l} \left[ x^A Z_{m*}^{(A,\lambda)}(x^k, r) \right] \\ = \Gamma(A + rmI + I) \sum_{j=0}^{[m/s]} \frac{(-1)^{sj}}{(m - sj)!j!} \Gamma^{-1}(A + rjI + I) \Gamma(A + kjI + I) \\ \times \Gamma^{-1}(A + kjI + I - lI) \lambda^j x^{A+kjI+lI}.$$



In the case when  $k = r$ , then this further reduces to

$$\begin{aligned}
& \frac{d^l}{dx^l} \left[ x^A Z_{m^*}^{(A,\lambda)}(x^r, r) \right] \\
&= \Gamma(A + rmI + I) \sum_{j=0}^{[m/s]} \frac{(-1)^{sj}}{(m - sj)!j!} \Gamma^{-1}(A + rjI + I - lI) \lambda^j x^{A+kjI+lI} \\
&= x^{A-lI} \Gamma(A + rmI + I) \Gamma(A + rmI + I - lI) \Gamma^{-1}(A + rmI + I - lI) \\
&\quad \times \sum_{j=0}^{[m/s]} \frac{(-1)^{sj}}{(m - sj)!j!} \Gamma^{-1}(A + rjI + I - lI) \lambda^{rj} x^{rj} \\
&= x^{A-lI} \Gamma(A + rmI + I) \Gamma^{-1}(A + rmI + I - lI) Z_{m^*}^{(A-lI,\lambda)}(x^r, r). \quad (4.8.1)
\end{aligned}$$

## 4.9 Mixed Relation

**Theorem 4.9.1.** *The following mixed relation holds.*

$$\begin{aligned}
& sx x^{A-I} \Gamma(A + rmI + I) \Gamma^{-1}(A + rmI) Z_{m^*}^{(A-I,\lambda)}(x^r, r) - Ax^{A-I} Z_{m^*}^{(A,\lambda)}(x^r, r) \\
& - rm x^A Z_{m^*}^{(A,\lambda)}(x^r; r) + kx^A (A + mrI + I)_{-r}^{-1} Z_{m-1^*}^{(A,\lambda)}(x^r; r) = O, \quad (4.9.1)
\end{aligned}$$

where the notations carry their usual meaning.

*Proof.* We put  $l = 1$  in (4.8.1) to get

$$\frac{d}{dx} \left[ x^A Z_{m^*}^{(A,\lambda)}(x^r, r) \right] = x^{A-I} \Gamma(A + rmI + I) \Gamma^{-1}(A + rmI) Z_{m^*}^{(A-I,\lambda)}(x^r, r).$$

Here the left hand side may be replaced by its actual expression to get

$$\begin{aligned}
& x^A \frac{d}{dx} Z_{m^*}^{(A,\lambda)}(x^r, r) + Ax^{A-I} Z_{m^*}^{(A,\lambda)}(x^r, r) \\
&= x^{A-I} \Gamma(A + rmI + I) \Gamma^{-1}(A + rmI) Z_{m^*}^{(A-I,\lambda)}(x^r, r).
\end{aligned}$$

In this, by rearranging the terms we obtain

$$\begin{aligned}
x^A \frac{d}{dx} &= x^{A-I} \Gamma(A + rmI + I) \Gamma^{-1}(A + rmI) Z_{m^*}^{(A-I,\lambda)}(x^r, r) \\
&\quad - Ax^{A-I} Z_{m^*}^{(A,\lambda)}(x^r, r). \quad (4.9.2)
\end{aligned}$$

Now, re-writing (4.7.6) with  $k = r$ , we have

$$sx \frac{d}{dx} Z_{n*}^{(A,\lambda)}(x^r; r) - rn Z_{n*}^{(A,\lambda)}(x^r; r) + r(A + nrI + I)_{-r}^{-1} Z_{n-1*}^{(A,\lambda)}(x^r; r) = O(4.9.3)$$

Using (4.9.2) in (4.9.3) leads us to the desired mixed relation. □

## 4.10 Contour Integral

Following the work [96, Thm-2.1, p.125], we obtain below the contour integration representation of the polynomial  $Z_{m*}^{(A,\lambda)}(x^k, r)$ .

From [96, Eq.(2.3), p.125]), we have

$$\Gamma^{-1}(A + rjI + I) = \frac{1}{2\pi i} \int_{\mathfrak{C}} e^t t^{-A-rjI-I} dt,$$

where  $\mathfrak{C}$  is the contour coming from  $-\infty$ , encircling the origin of the complex  $t$ -plane in the positive direction and then going back to  $-\infty$ . This enables us to express the polynomial in integral form as follows.

$$\begin{aligned} Z_{m*}^{(A,\lambda)}(x^k, r) &= \Gamma(A + rmI + I) \sum_{j=0}^{[m/s]} \frac{(-1)^{sj}}{(m-sj)!j!} \Gamma^{-1}(A + rjI + I) \lambda^j x^{kj}. \\ &= \Gamma(A + rmI + I) \sum_{j=0}^{[m/s]} \frac{(-1)^{sj}}{(m-sj)!j!} \left\{ \frac{1}{2\pi i} \int_{\mathfrak{C}} e^t t^{-A-rjI-I} dt \right\} \lambda^j x^{kj}. \\ &= \frac{\Gamma(A + rmI + I)}{(2\pi i)m!} \int_{\mathfrak{C}} e^t t^{-A-I} \left\{ \sum_{j=0}^{[m/s]} \frac{(-m)_{sj}}{j!} Y^j \right\} dt, \end{aligned} \quad (4.10.1)$$

where  $Y = \lambda x^k t^{-rI}$ . The series occurring in the integrand is nothing but the terminating hypergeometric matrix function  ${}_sF_0[*]$ . Thus, we have

$$Z_{m*}^{(A,\lambda)}(x^k, r) = \frac{\Gamma(A + rmI + I)}{(2\pi i)m!} \int_{\mathfrak{C}} t^{-A-I} {}_sF_0[-; \prec s; -m \succ; Y] dt. \quad (4.10.2)$$

## 4.11 Matrix Integral Transform

Using the integral formula (4.11.1), we define Euler (Beta) matrix transform as follows.

**Definition 4.11.1.** For the matrices  $P, Q \in C^{p \times p}$ , a Beta matrix transform may be defined as

$$\mathfrak{B} \{f(x) : P, Q\} = \int_0^1 x^{P-I} (1-x)^{Q-I} f(x) dx. \quad (4.11.1)$$

We apply this transform to the polynomial (4.2.1) in the following theorem.

**Theorem 4.11.1.** If  $A, P, Q \in C^{p \times p}$ ,  $P, Q$  are positive stable matrices, for  $q = 0, 1, 2, \dots$ , the matrices  $P + qI$ ,  $Q$  are commutative,  $P + qI, Q + qI$ ,  $P + Q + qI$  are invertible and  $k, r, s, m \in \mathbb{N}$ , then

$$\begin{aligned} \mathfrak{B} \left\{ Z_{m*}^{(A, \lambda)}(tx^k; r) : P, Q \right\} &= \frac{(A + I)_{rm}}{m!} \Gamma(Q) \Gamma^{-1}(P) \Gamma^{-1}(P + Q) \\ &\quad \times {}_{s+k}F_{r+k} \left[ \begin{matrix} \prec s; -mI \succ, & \prec k; P \succ; & \frac{s^s}{r^r} t \\ \prec r; A + I \succ, & \prec k; P + Q \succ; & \end{matrix} \right], \end{aligned}$$

where the notation  $\Delta(j; C)$  carries the meaning as in (1.3.23).

*Proof.* From (4.11.1),

$$\begin{aligned} &\mathfrak{B} \left\{ Z_{m*}^{(A, \lambda)}(tx^k; r) : P, Q \right\} \\ &= \int_0^1 x^{P-I} (1-x)^{Q-I} Z_{m*}^{(A, \lambda)}(tx^k; r) dx \\ &= \int_0^1 x^{P-I} (1-x)^{Q-I} \frac{\Gamma(rmI + A + I)}{m!} \sum_{n=0}^{\lfloor m/s \rfloor} \frac{(-m)_{sn}}{n!} \Gamma^{-1}(rnI + A + I) (tx^k)^n dx \\ &= \frac{\Gamma(rmI + A + I)}{m!} \sum_{n=0}^{\lfloor m/s \rfloor} \frac{(-m)_{sn}}{n!} \Gamma^{-1}(rnI + A + I) t^n \int_0^1 x^{knI + P-I} (1-x)^{Q-I} dx \\ &= \frac{\Gamma(rmI + A + I)}{m!} \sum_{n=0}^{\lfloor m/s \rfloor} \frac{(-m)_{sn}}{n!} \Gamma^{-1}(rnI + A + I) t^n \mathfrak{B}(knI + P, Q) \end{aligned}$$

$$\begin{aligned}
 &= \frac{\Gamma(rmI + A + I)}{m!} \sum_{n=0}^{\lfloor m/s \rfloor} \frac{(-m)_{sn}}{n!} \Gamma^{-1}(rnI + A + I) t^n \Gamma(knI + P) \Gamma(Q) \\
 &\times \Gamma^{-1}(knI + P + Q) \\
 &= \frac{(A + I)_{rm}}{m!} \sum_{n=0}^{\lfloor m/s \rfloor} (-m)_{sn} (A + I)_{rn}^{-1} (P)_{kn} (P + Q)_{kn}^{-1} \Gamma(Q) \Gamma(P) \Gamma^{-1}(P + Q) \frac{t^n}{n!} \\
 &= \frac{(A + I)_{rm}}{m!} \Gamma(P) \Gamma(Q) \Gamma^{-1}(P + Q) \\
 &\times {}_{s+k}F_{r+k} \left[ \begin{matrix} \prec s; -mI \succ, & \prec k; P \succ; & \frac{s^s}{r^r} t \\ \prec r; A + I \succ, & \prec k; P + Q \succ; & \end{matrix} \right]
 \end{aligned}$$

□

This theorem reduces to the Euler (Beta) transform given in [78, Theorem 9.4, p. 649] when the  $P, Q, A$  are scalars.