



## ON CERTAIN INVESTIGATION OF PRODUCT OF SPECIAL FUNCTION USING FRACTIONAL CALCULUS

*Vishal Saxena<sup>1</sup>, Manoj Pathak<sup>2</sup> and Pradeep Kumar Sharma<sup>3</sup>*

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### ABSTRACT

The paper is devoted to study the generalized fractional calculus of arbitrary complex order for the  $\overline{H}$ -function defined by Inayat Hussain [8]. The classical fractional integrals and derivatives of Riemann-Liouville type are treated. The considered generalized fractional integration and differentiation operators contain the Gauss Hypergeometric function as a kernel and generalize classical Riemann-Liouville, Erdelyi-Kober types ones. It is proved that the generalized fractional integrals and derivatives of  $\overline{H}$ -function turn also out  $\overline{H}$ -functions but of greater order. Especially, the obtained results define more precise and general ones than known. Corresponding assertion for Riemann-Liouville and Erdelyi-Kober fractional integral operators are also presented.

*Keywords:* Mellin Barnes Contour Integrals, Fractional Operators

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### I. INTRODUCTION

By evaluating certain Feynman integrals which arise naturally in perturbation calculations of the equilibrium properties of a magnetic model of phase transitions, Inayat-Hussain [7] derived a number of interesting properties and characteristics of hypergeometric functions of one and more variables. While presenting some further examples of the use of these Feynman integrals, Inayat-Hussain [8] was led to a novel generalization of the familiar H-function of Charles Fox [4]. This function is popularly known as  $\overline{H}$ -function and contains some new special cases, such as the polylogarithm of a complex

order and the exact partition function of the Gaussian model in Statistical mechanics. In terms of Mellin-Barnes contour integral, it is defined as follows:

$$\overline{H}_{P,Q}^{M,N} \left( z \left| \begin{matrix} (a_j, \alpha_j; A_j)_{1,N}, (a_j, \alpha_j)_{N+1,P} \\ (b_j, \beta_j)_{1,M}, (b_j, \beta_j; B_j)_{M+1,Q} \end{matrix} \right. \right) = \frac{1}{2\pi i} \int_L \overline{\phi}(\xi) z^\xi d\xi, \quad (z \neq 0) \quad (1.1)$$

$$\text{where } \overline{\phi}(\xi) = \frac{\prod_{j=1}^M \Gamma(b_j - \beta_j \xi) \prod_{j=1}^N \{\Gamma(1 - a_j + \alpha_j \xi)\}^{A_j}}{\prod_{j=M+1}^Q \{\Gamma(1 - b_j + \beta_j \xi)\}^{B_j} \prod_{j=N+1}^P \Gamma(a_j - \alpha_j \xi)}. \quad (1.2)$$

Here  $a_j$  ( $j=1, \dots, p$ ) and  $b_j$  ( $j=1, \dots, q$ ) are complex parameters,  $A_j > 0$  ( $j=1, \dots, p$ ) and  $B_j > 0$  ( $j=1, \dots, q$ ) and the exponents  $\alpha_j$  ( $j=1, \dots, p$ ) and  $\beta_j$  ( $j=1, \dots, q$ ) can take noninteger values. The following sufficient conditions for the absolute convergence of the defining integral for  $\overline{H}$  - Function given by (1.1) have been recently given by Gupta, Jain and Agrawal [5]:

$$\left. \begin{aligned} \text{(i) } & |\arg(z)| < 1/2\Omega\pi \text{ and } \Omega > 0, \\ \text{(ii) } & |\arg(z)| = 1/2\Omega\pi \text{ and } \Omega \geq 0, \end{aligned} \right\} \quad (1.3)$$

and (a)  $\mu \neq 0$  and the contour L is so chosen that  $(c\mu + \lambda + 1) < 0$ ,  
 (b)  $\mu = 0$  and  $(\lambda + 1) < 0$ ,

where

$$\Omega = \sum_1^M \beta_j + \sum_1^N \alpha_j A_j - \sum_{M+1}^Q \beta_j B_j - \sum_{N+1}^P \alpha_j, \quad (1.4)$$

$$\mu = \sum_1^N \alpha_j A_j + \sum_{N+1}^P \alpha_j - \sum_1^M \beta_j - \sum_{M+1}^Q \beta_j B_j, \quad (1.5)$$

$$\lambda = \text{Re} \left( \sum_1^M b_j + \sum_{M+1}^Q b_j B_j - \sum_1^N a_j A_j - \sum_{N+1}^P a_j \right) + \frac{1}{2} \left( -M - \sum_{M+1}^Q B_j + \sum_1^N A_j + P - N \right) \quad (1.6)$$

It may be noted that the conditions of validity given above are more general than those given earlier [1].

The following series representation of the  $\overline{H}$  -function was given by Rathie [12].

$$\overline{H}_{P,Q}^{M,N} \left( z \left| \begin{matrix} (a_j, \alpha_j; A_j)_{1,N}, (a_j, \alpha_j)_{N+1,P} \\ (b_j, \beta_j)_{1,M}, (b_j, \beta_j; B_j)_{M+1,Q} \end{matrix} \right. \right) = \sum_{\nu=1}^M \sum_{P=0}^{\infty} \overline{\theta}(S_{P,\nu}) z^{S_{P,\nu}} \quad (1.7)$$

$$\text{where } \overline{\theta}(S_{P,\nu}) = \frac{\prod_{j=1, j \neq \nu}^M \Gamma(b_j - \beta_j S_{P,\nu}) \prod_{j=1}^N \{\Gamma(1 - a_j + \alpha_j S_{P,\nu})\}^{A_j} (-1)^P}{\prod_{j=M+1}^Q \{\Gamma(1 - b_j + \beta_j S_{P,\nu})\}^{B_j} \prod_{j=N+1}^P \Gamma(a_j - \alpha_j S_{P,\nu}) P! \beta_\nu}$$

The following behavior of  $\overline{H}_{P,Q}^{M,N} [z]$  for small and large value of  $z$  as recorded by Saxena [16, p.112, eqs. (2.3) and (2.4)] will be required in the sequel

$$\overline{H}_{P,Q}^{M,N} [z] = O \left[ |z|^\alpha \right] \text{ for small } z, \text{ where } \alpha = \min_{1 \leq j \leq M} \left[ \operatorname{Re} \left( \frac{b_j}{\beta_j} \right) \right] \quad (1.9)$$

$$\overline{H}_{P,Q}^{M,N} [z] = O \left[ |z|^\beta \right] \text{ for large } z, \text{ where } \beta = \max_{1 \leq j \leq N} \left[ \operatorname{Re} \left( \frac{a_j - 1}{\alpha_j} \right) \right] \quad (1.10)$$

and the conditions (1.3) are satisfied.

Also  $S_V^U [x]$  occurring in the sequel denotes the general class of polynomials [17, p.1, Eq. (1)]

$$S_V^U [x] = \sum_{R=0}^{[V/U]} (-V)_{UR} A(V,R) \frac{x^R}{R!}, \quad (1.11)$$

where  $U$  is an arbitrary positive integer,  $V=0,1,2,\dots$  and the coefficients  $A(V,R)$   $A_{V,R} (V,R \geq 0)$  are arbitrary constants, real or complex. On suitably specializing the coefficients  $A_{V,R}$  yields a number of known polynomials as its special cases.

## II CLASSICAL AND GENERALIZED FRACTIONAL CALCULUS OPERATORS

For  $\alpha \in \mathbb{C}$  ( $\operatorname{Re}(\alpha) > 0$ ), the Riemann-Liouville left and right-sided fractional calculus operators are defined as the following ([15, sections 2.3 and 2.4]):

$$\left( I_{0+}^\alpha f \right) (x) = \frac{1}{\Gamma(\alpha)} \int_0^x \frac{f(t)}{(x-t)^{1-\alpha}} dt, \quad (x > 0) \quad (2.1)$$

$$\left( I_{0-}^\alpha f \right) (x) = \frac{1}{\Gamma(\alpha)} \int_x^\infty \frac{f(t)}{(t-x)^{1-\alpha}} dt, \quad (x > 0) \quad (2.2)$$

and

$$\begin{aligned} \left( D_{0+}^\alpha f \right) (x) &= \left( \frac{d}{dx} \right)^{[\operatorname{Re}(\alpha)+1]} \left( I_{0+}^{1-\alpha+[\operatorname{Re}(\alpha)]} f \right) (x) \\ &= \left( \frac{d}{dx} \right)^{[\operatorname{Re}(\alpha)+1]} \frac{1}{\Gamma(1-\alpha+[\operatorname{Re}(\alpha)])} \int_0^x \frac{f(t)}{(x-t)^{\alpha-[\operatorname{Re}(\alpha)]}} dt, \quad (x > 0) \end{aligned} \quad (2.3)$$

$$\left( D_{-}^\alpha f \right) (x) = \left( -\frac{d}{dx} \right)^{[\operatorname{Re}(\alpha)+1]} \left( I_{-}^{1-\alpha+[\operatorname{Re}(\alpha)]} f \right) (x) = \left( -\frac{d}{dx} \right)^{[\operatorname{Re}(\alpha)+1]} \frac{1}{\Gamma(1-\alpha+[\operatorname{Re}(\alpha)])}$$

$$\int_x^\infty \frac{f(t)}{(t-x)^{\alpha-[\operatorname{Re}(\alpha)]}} dt, \quad (x > 0) \quad (2.4)$$

respectively, where  $[\operatorname{Re}(\alpha)]$  is the integral part of  $\operatorname{Re}(\alpha)$ .

In particular, for real  $\alpha > 0$ , the operators  $D_{0+}^\alpha$  and  $D_{-}^\alpha$  take more simple forms.

$$\begin{aligned}
 (D_{0+}^{\alpha} f)(x) &= \left(\frac{d}{dx}\right)^{[\alpha]+1} (I_{0+}^{1-[\alpha]} f)(x) \\
 &= \left(\frac{d}{dx}\right)^{[\alpha]+1} \frac{1}{\Gamma(1-\{\alpha\})} \int_0^x \frac{f(t)}{(x-t)^{\{\alpha\}}} dt, \quad (x > 0)
 \end{aligned} \tag{2.5}$$

$$\begin{aligned}
 (D_{-}^{\alpha} f)(x) &= \left(-\frac{d}{dx}\right)^{[\alpha]+1} (I_{-}^{1-[\alpha]} f)(x) \\
 &= \left(-\frac{d}{dx}\right)^{[\alpha]+1} \frac{1}{\Gamma(1-\{\alpha\})} \int_x^{\infty} \frac{f(t)}{(t-x)^{\{\alpha\}}} dt, \quad (x > 0)
 \end{aligned} \tag{2.6}$$

where  $[\alpha]$  and  $\{\alpha\}$  are integral and fractional parts of  $\alpha$ .

For  $\alpha, \beta, \eta \in \mathbb{C}$  and  $x > 0$  the generalized fractional calculus operators [13] are defined by

$$(I_{0+}^{\alpha, \beta, \eta} f)(x) = \frac{x^{-\alpha-\beta}}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} {}_2F_1(\alpha+\beta, -\eta; \alpha; 1-\frac{t}{x}) f(t) dt, \quad [\operatorname{Re}(\alpha) > 0] \tag{2.7}$$

$$\begin{aligned}
 (I_{0+}^{\alpha, \beta, \eta} f)(x) &= \left(\frac{d}{dx}\right)^n (I_{0+}^{\alpha+n, \beta-n, \eta-n} f)(x), \\
 &(\operatorname{Re}(\alpha) < 0; \eta = [\operatorname{Re}(-\alpha)] + 1); \tag{2.8}
 \end{aligned}$$

$$(I_{-}^{\alpha, \beta, \eta} f)(x) = \frac{1}{\Gamma(\alpha)} \int_x^{\infty} (t-x)^{\alpha-1} t^{-\alpha-\beta}$$

$${}_2F_1(\alpha+\beta, -\eta; \alpha; 1-\frac{x}{t}) f(t) dt \quad (\operatorname{Re}(\alpha) > 0); \tag{2.9}$$

$$\begin{aligned}
 (I_{-}^{\alpha, \beta, \eta} f)(x) &= \left(-\frac{d}{dx}\right)^n (I_{-}^{\alpha+n, \beta-n, \eta} f)(x), \\
 &(\operatorname{Re}(\alpha) < 0; \eta = [\operatorname{Re}(-\alpha)] + 1); \tag{2.10}
 \end{aligned}$$

and

$$(D_{0+}^{\alpha, \beta, \eta} f)(x) \equiv (I_{0+}^{-\alpha, -\beta, \alpha+\eta} f)(x) = \left(\frac{d}{dx}\right)^n (I_{0+}^{-\alpha+n, -\beta-n, \alpha+\eta-n} f)(x)$$

$$(\operatorname{Re}(\alpha) > 0; n = [\operatorname{Re}(\alpha)] + 1); \tag{2.11}$$

$$(D_{-}^{\alpha, \beta, \eta} f)(x) \equiv (I_{-}^{-\alpha, -\beta, \alpha+\eta} f)(x),$$

$$= \left(-\frac{d}{dx}\right)^n (I_{0+}^{-\alpha+n, -\beta-n, \alpha+\eta} f)(x) \quad (\operatorname{Re}(\alpha) > 0; n = [\operatorname{Re}(\alpha)] + 1). \tag{2.12}$$

Here  ${}_2F_1(a, b, c; z)$  ( $a, b, c, z \in \mathbb{C}$ ) is the Gauss hypergeometric function of the series form

$${}_2F_1(a, b; c; z) = \sum_{k=0}^{\infty} \frac{(a)_k (b)_k}{(c)_k} \frac{z^k}{k!}, \quad (2.13)$$

$$\text{with } (a)_0=1, (a)_k = a(a+1)\dots(a+k-1) = \frac{\Gamma(a+k)}{\Gamma(a)} \quad (k \in \mathbf{N}) \quad (2.14)$$

where  $\Gamma(z)$  is the gamma function [3, Chap.I] and  $\mathbf{N}$  denotes the set of positive integers.

The series in (2.13) is convergent for  $|z| < 1$  and  $|z| = 1$  with  $\text{Re}(c-a-b) > 0$  and can be analytically continued into  $\{z \in \mathbf{C} : |\arg(1-z)| < \pi\}$  [3, Chapter II].

Since

$${}_2F_1(0, b; c; z) = 1, \quad (2.15)$$

the generalized fractional calculus operators (2.7), (2.9), (2.11) and (2.12) coincide, if  $\beta = -\alpha$  with the Riemann-Liouville operators (2.1) – (2.4) for  $\text{Re}(\alpha) > 0$ :

$$({}_I_{0+}^{\alpha, -\alpha, \eta} f)(x) = (I_{0+}^{\alpha} f)(x),$$

$$({}_I_{-}^{\alpha, -\alpha, \eta} f)(x) = (I_{-}^{\alpha} f)(x) \quad (2.16)$$

$$({}_D_{0+}^{\alpha, -\alpha, \eta} f)(x) = (D_{0+}^{\alpha} f)(x),$$

$$({}_D_{-}^{\alpha, -\alpha, \eta} f)(x) = (D_{-}^{\alpha} f)(x). \quad (2.17)$$

According to the relation [3, 2.8 (4)]

$${}_2F_1(a, b; a; z) = (1-z)^{-b}, \quad (2.18)$$

the operators (2.7) and (2.9) coincide with the Erdelyi-Kober fractional integrals [15, § 18.1] when  $\beta = 0$ :

$$({}_I_{0+}^{\alpha, 0, \eta} f)(x) = \frac{x^{-\alpha-\eta}}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} t^{\eta} f(t) dt = (I_{\eta, \alpha}^{+} f)(x), \quad (\alpha, \eta \in \mathbf{C}, \text{Re}(\alpha) > 0), \quad (2.19)$$

$$({}_I_{-}^{\alpha, 0, \eta} f)(x) = \frac{x^{\eta}}{\Gamma(\alpha)} \int_x^{\infty} (t-x)^{\alpha-1} t^{-\eta-\alpha} f(t) dt \equiv (K_{\eta, \alpha}^{-} f)(x) \quad (\alpha, \eta \in \mathbf{C}, \text{Re}(\alpha) > 0). \quad (2.20)$$

Therefore the operators (2.7), (2.9) and (2.11), (2.12) are called ‘generalized’ fractional integrals and derivatives, respectively. Moreover, the operators (2.11) and (2.12) are inverse to (2.7) and (2.9):

$$D_{0+}^{\alpha, \beta, \eta} = (I_{0+}^{\alpha, \beta, \eta})^{-1}, \quad D_{-}^{\alpha, \beta, \eta} = (I_{-}^{\alpha, \beta, \eta})^{-1} \quad (2.21)$$

We also need following asymptotic behaviour of  ${}_2F_1(a, b; c; z)$  at the point  $z = 1$ .

*Lemma 1* For  $a, b, c \in \mathbf{C}$  with  $\text{Re}(c) > 0$  and  $z \in \mathbf{C}$ , there hold the following asymptotic relations near  $z = 1$ :

$${}_2F_1(a, b; c; z) = O(1) \quad (z \rightarrow 1-) \quad (2.22)$$

for  $\text{Re}(c-a-b) > 0$ ;

$${}_2F_1(a, b; c; z) = O((1-z)^{c-a-b}) \quad (z \rightarrow 1-) \text{ for } \text{Re}(c-a-b) < 0; \quad (2.23)$$

$$\text{and } {}_2F_1(a, b; c; z) = O(\log(1-z)) \quad (z \rightarrow 1-); \text{ for } c-a-b=0, a, b \neq 0, -1, -2, \dots \text{ and } |\arg(z)| < \pi. \quad (2.24)$$

## II LEFT-SIDED GENERALIZED FRACTIONAL INTEGRATION OF THE $\overline{\mathbf{H}}$ -FUNCTION

In this and next sections we consider the  $\overline{\mathbf{H}}$ -function (1.1) and (1.7) with  $\alpha = \alpha_{j\infty}$  and under the assumptions  $\Omega > 0$  or  $\Omega = 0$  where  $\Omega > 0$  is given by (1.4) and it is assumed that the existence conditions of  $\overline{\mathbf{H}}$ -function are satisfied.

Here we consider the left sided generalized fractional integration  $I_{0+}^{\alpha, \beta, \eta}$  defined by (2.7).

*Theorem 1.* Let  $\alpha, \beta, \eta \in \mathbf{C}$  with  $\text{Re}(\alpha) > 0, \text{Re}(\beta) \neq \text{Re}(\eta)$ . Let the constants  $a_j, b_j \in \mathbf{C}, \alpha_j, \beta_j > 0$  ( $j = 1, \dots, P; j = 1, \dots, Q$ ) and  $\lambda \in \mathbf{C}, \sigma_1, \sigma_2 > 0$  and

$$\sigma_1 \min_{1 \leq j \leq M_1} \text{Re} \left( \frac{f_j}{F_j} \right) + \sigma_2 \min_{1 \leq j \leq M} \text{Re} \left( \frac{b_j}{\beta_j} \right) + \text{Re}(\lambda) + \min[0, \text{Re}(\eta - \beta)] > 0 \quad (3.1)$$

Then the generalized fractional integral  $I_{0+}^{\alpha, \beta, \eta}$  of the product of  $\overline{\mathbf{H}}$ -functions with  $S_V^U[\delta t^\rho]$  exists and the following relation holds:

$$\begin{aligned} & \left( I_{0+}^{\alpha, \beta, \eta} t^{\lambda-1} \overline{\mathbf{H}}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \left| \begin{array}{l} (e_j, E_j; \varepsilon_j)_{1, N_1}, (e_j, E_j)_{N_1+1, P} \\ (f_j, F_j)_{1, M_1}, (f_j, F_j; \mathfrak{F}_j)_{M_1+1, Q_1} \end{array} \right. \right. \right. \\ & \left. \left. \overline{\mathbf{H}}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \left| \begin{array}{l} (a_j, \alpha_j; A_j)_{1, N}, (a_j, \alpha_j)_{N+1, P} \\ (b_j, \beta_j)_{1, M}, (b_j, \beta_j; B_j)_{M+1, Q} \end{array} \right. \right. S_V^U[\delta t^\rho] \right] \right) (x) \\ & = x^{\lambda-\beta-1} \sum_{R=0}^{\lfloor V/U \rfloor} \frac{(-V)_{UR}}{R!} A(V, R) \delta^R x^{\rho R} \sum_{\nu=1}^{M_1} \sum_{p=0}^{\infty} \overline{\theta}(S_{p, \nu}) \\ & \left( w_1 x^{\sigma_1} \right)^{S_{p, \nu}} \overline{H}_{P+2, Q+2}^{M, N+2} \left[ w_2 x^{\sigma_2} \left| \begin{array}{l} (1-\lambda-\rho R-\sigma_1 S_{p, \nu}, \sigma_2; 1) \\ (b_j, \beta_j)_{1, M}, (b_j, \beta_j; B_j)_{M+1, Q} \end{array} \right. \right. \\ & \left. \left. (1-\lambda-\eta+\beta-\rho R-\sigma_1 S_{p, \nu}, \sigma_2; 1) (a_j, \alpha_j; A_j)_{1, N}, (a_j, \alpha_j)_{N+1, P} \right. \right. \\ & \left. \left. (1-\lambda+\beta-\rho R-\sigma_1 S_{p, \nu}, \sigma_2; 1) (1-\lambda-\alpha-\eta-\rho R-\sigma_1 S_{p, \nu}, \sigma_2; 1) \right. \right] \\ & (3.2) \end{aligned}$$

*Proof.* By (2.7), we have

$$\begin{aligned} & \left( I_{0+}^{\alpha, \beta, \eta} t^{\lambda-1} \overline{\mathbf{H}}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \overline{\mathbf{H}}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U[\delta t^\rho] \right) (x) \\ & = \frac{x^{-\alpha-\beta}}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} t^\omega {}_2F_1(\alpha+\beta, -\eta; \alpha; 1-\frac{t}{x}) \\ & \overline{\mathbf{H}}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \overline{\mathbf{H}}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U[\delta t^\rho] dt \end{aligned} \quad (3.3)$$

According to (2.22), (2.23) the integrand in (3.3) for any  $x > 0$  has the asymptotic estimate at zero

$$\begin{aligned} & (x-t)^{\alpha-1} t^\omega {}_2F_1\left(\alpha+\beta, -\eta; \alpha; \frac{t}{x}\right) \bar{H}_{P_1, Q_1}^{M_1, N_1}\left[w_1 t^{\sigma_1}\right] \bar{H}_{P, Q}^{M, N}\left[w_2 t^{\sigma_2}\right] S_V^U[\delta t^\rho] \\ &= O\left(t^{\lambda+\sigma_1 e^*+\sigma_2 f^*+\min[0, \operatorname{Re}(\eta+\beta)]-1}\right) (t \rightarrow +0) \\ &= O\left(t^{\lambda+\sigma_1 e^*+\sigma_2 f^*+\min[0, \operatorname{Re}(\eta+\beta)]-1} [\log(t)]^{N^*}\right), (t \rightarrow +0) \end{aligned}$$

Here  $e^* = \min_{1 \leq j \leq M_1} \left[ \frac{\operatorname{Re}(f_j)}{F_j} \right]$ ,  $f^* = \min_{1 \leq j \leq M} \left[ \frac{\operatorname{Re}(b_j)}{\beta_j} \right]$  and  $N^*$  is the order of one of the poles  $b_j \ell = \frac{-b_j - \ell}{\beta_j}$  ( $j = 1, \dots, M$ ;  $\ell = 0, 1, 2, \dots$ ) to which some other poles of  $\Gamma(b_j + \beta_j s)$  ( $j = 1, \dots, M$ ) coincide. Therefore the condition (3.1) ensures the existence of the integral (3.3).

Applying (1.1), (1.7), (1.11), making the change of variable  $t = x \tau$ , changing the order of summation and integration and taking into account the formula [11, § 2.21.1.11]

$$\int_0^x t^{\alpha-1} (x-t)^{c-1} {}_2F_1\left(a, b; c; 1-\frac{t}{x}\right) dt = \frac{\Gamma(c)\Gamma(\alpha)\Gamma(\alpha+c-a-b)}{\Gamma(\alpha+c-a)\Gamma(\alpha+c-b)} x^{\alpha+c-1}, \quad (a, b, c, \alpha \in \mathbf{C}, \operatorname{Re}(\alpha) > 0, \operatorname{Re}(c) > 0, \operatorname{Re}(\alpha+c-a-b) > 0). \quad (3.4)$$

We obtain

$$\begin{aligned} & \left( I_{0+}^{\alpha, \beta, \eta} t^{\lambda-1} \bar{H}_{P_1, Q_1}^{M_1, N_1}\left[w_1 t^{\sigma_1}\right] \bar{H}_{P, Q}^{M, N}\left[w_2 t^{\sigma_2}\right] S_V^U[\delta t^\rho] \right)(x) \\ &= \frac{x^{-\alpha-\beta}}{\Gamma(\alpha)} \frac{1}{2\pi i} \int_L \bar{\phi}(\xi) (w_2)^\xi d\xi \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} A_{(V, R)} \delta^R \sum_{\nu=1}^{M_1} \sum_{p=0}^{\infty} \bar{\theta}(S_{p, \nu}) (w_1)^{S_{p, \nu}} \int_0^x t^{\lambda+\rho R+\sigma_1 S_{p, \nu}+\sigma_2 \xi-1} \\ & (x-t)^{\alpha-1} {}_2F_1\left(\alpha+\beta, -\eta; \alpha; 1-\frac{t}{x}\right) dt, \\ &= x^{\lambda-\beta-1} \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} A_{V, R} (\delta t^\rho)^R \sum_{\nu=1}^{M_1} \sum_{p=0}^{\infty} \bar{\theta}(S_{p, \nu}) (w_1 t^{\sigma_1})^{S_{p, \nu}} \\ & \cdot \frac{1}{2\pi i} \int_a \bar{\phi}(\xi) \frac{\Gamma(\lambda+\rho R+\sigma_1 S_{p, \nu}+\sigma_2 \xi)}{\Gamma(\lambda-\beta+\rho R+\sigma_1 S_{p, \nu}+\sigma_2 \xi)} \frac{\Gamma(\lambda+\eta-\beta+\rho R+\sigma_1 S_{p, \nu}+\sigma_2 \xi)}{\Gamma(\lambda+\alpha+\eta+\rho R+\sigma_1 S_{p, \nu}+\sigma_2 \xi)} x^{\sigma_2 \xi} d\xi \text{ and in accordance} \end{aligned}$$

with (1.1), we obtain (3.2) which completes the proof of Theorem 1.

*Corollary 1.1* Let  $\alpha \in \mathbf{C}$  with  $\operatorname{Re}(\alpha) > 0$  and let the constants  $\lambda \in \mathbf{C}$ ,  $\sigma_1, \sigma_2 > 0$  and

$$\sigma_1 \min_{1 \leq j \leq M_1} \operatorname{Re}\left(\frac{f_j}{F_j}\right) + \sigma_2 \min_{1 \leq j \leq M} \operatorname{Re}\left(\frac{b_j}{\beta_j}\right) + \operatorname{Re}(\lambda) > 0 \quad (3.5)$$

then the Riemann-Liouville fractional integral  $I_{0+}^\alpha$  of the product of  $\bar{H}$ -functions with  $S_V^U[\delta t^\rho]$  exists and the following relation holds:

$$\begin{aligned} & \left( I_{0+}^\alpha t^{\lambda-1} \bar{H}_{P_1, Q_1}^{M_1, N_1}\left[w_1 t^{\sigma_1}\right] \bar{H}_{P, Q}^{M, N}\left[w_2 t^{\sigma_2}\right] S_V^U[\delta t^\rho] \right)(x) \\ &= x^{\lambda+\alpha-1} \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} A_{(V, R)} (\delta x^\rho)^R \sum_{\nu=1}^{M_1} \sum_{p=0}^{\infty} \bar{\theta}(S_{p, \nu}) \end{aligned}$$

$$\left( w_1 x^{\sigma_1} \right)^{S_{p,\nu}} \overline{H}_{P+1,Q+1}^{M,N+1} \left[ w_2 x^{\sigma_2} \left| \begin{array}{l} (1-\lambda-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) \\ (b_j, \beta_j)_{1,M}, (b_j, \beta_j; B_j)_{M+1,Q} \end{array} \right. \begin{array}{l} (a_j, \alpha_j; A_j)_{1,N}, (a_j, \alpha_j)_{N+1,P} \\ (1-\lambda-\alpha-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) \end{array} \right] \quad (3.6)$$

*Corollary 1.2* Let  $\alpha, \eta, \in \mathbf{C}$  with  $\text{Re}(\alpha) > 0$  and let the constants  $\lambda \in \mathbf{C}, \sigma_1, \sigma_2 > 0$  satisfy and

$$\sigma_1 \min_{1 \leq j \leq M_1} \text{Re} \left( \frac{f_j}{F_j} \right) + \sigma_2 \min_{1 \leq j \leq M} \text{Re} \left( \frac{b_j}{\beta_j} \right) + \text{Re}(\lambda) + \min[0, \text{Re}(\eta)] > 0 \quad (3.7)$$

then the Erdélyi-kober fractional integral  $I_{\eta, \alpha}^+$  of the product of  $\overline{H}$ -functions with  $S_V^U[\delta t^\rho]$  exists and the following relation holds:

$$\begin{aligned} & \left( I_{\eta, \alpha}^+ t^{\lambda-1} \overline{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \overline{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U[\delta t^\rho] \right) (x) \\ &= x^{\lambda-1} \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} A_{(V,R)} (\delta x^\rho)^R \sum_{\nu=1}^{M_1} \sum_{p=0}^{\infty} \overline{\theta}(S_{p,\nu}) \\ & \left( w_1 x^{\sigma_1} \right)^{S_{p,\nu}} \overline{H}_{P+1,Q+1}^{M,N+1} \left[ w_2 x^{\sigma_2} \left| \begin{array}{l} (1-\lambda-\eta-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) \\ (b_j, \beta_j)_{1,M}, (b_j, \beta_j; B_j)_{M+1,Q} \end{array} \right. \begin{array}{l} (a_j, \alpha_j; A_j)_{1,N}, (a_j, \alpha_j)_{N+1,P} \\ (1-\lambda-\alpha-\eta-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) \end{array} \right] \end{aligned} \quad (3.8)$$

#### IV RIGHT-SIDED GENERALIZED FRACTIONAL INTEGRATION OF THE $\overline{H}$ -FUNCTION

In this section we consider the right sided generalized fractional integration  $I_-^{\alpha, \beta, \eta}$  defined by (2.9).

**Theorem 2** Let  $\alpha, \beta, \eta \in \mathbf{C}$  with  $\text{Re}(\alpha) > 0, \text{Re}(\beta) \neq \text{Re}(\eta)$ . Let the constants  $\lambda \in \mathbf{C}, \sigma_1, \sigma_2 > 0$  and

$$\sigma_1 \max_{1 \leq j \leq N_1} \left[ \frac{\text{Re}(e_j) - 1}{E_j} \right] + \sigma_2 \max_{1 \leq j \leq N} \left[ \frac{\text{Re}(a_j) - 1}{\alpha_j} \right] + \text{Re}(\lambda) < \min[\text{Re}(\beta), \text{Re}(\eta)] \quad (4.1)$$

then the generalized fractional integral  $I_-^{\alpha, \beta, \eta}$  of the product of  $\overline{H}$ -functions with  $S_V^U[\delta t^\rho]$  exists and the following relation holds:

$$\begin{aligned} & \left( I_-^{\alpha, \beta, \eta} t^{\lambda-1} \overline{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \overline{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U[\delta t^\rho] \right) (x) \\ &= x^{\lambda-\beta-1} \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} A_{(V,R)} (\delta x^\rho)^R \sum_{\nu=1}^{M_1} \sum_{p=0}^{\infty} \overline{\theta}(S_{p,\nu}) (w_1 x^{\sigma_1})^{S_{p,\nu}} \\ & \overline{H}_{P+2, Q+2}^{M+2, N} \left[ w_2 x^{\sigma_2} \left| \begin{array}{l} (a_j, \alpha_j; A_j)_{1,N}, (a_j, \alpha_j)_{N+1,P} \\ (1-\lambda+\beta-\rho R-\sigma_1 S_{p,\nu}, \sigma_2) \end{array} \right. \right. \\ & \left. \left. \begin{array}{l} (1-\lambda-\rho R-\sigma_1 S_{p,\nu}, \sigma_2) (1-\lambda+\alpha+\beta+\eta-\rho R-\sigma_1 S_{p,\nu}, \sigma_2) \\ (1-\lambda+\eta-\rho R-\sigma_1 S_{p,\nu}, \sigma_2) (b_j, \beta_j)_{1,M}, (b_j, \beta_j; B_j)_{M+1,Q} \end{array} \right. \right] \end{aligned} \quad (4.2)$$

*Proof:* By (2.9), we have



$$\begin{aligned} & \left( \Gamma_{-}^{\alpha, \beta, \eta} t^{\lambda-1} \bar{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \bar{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U [\delta t^\rho] \right) (x) \\ &= \frac{1}{\Gamma(\alpha)} \int_x^\infty (t-x)^{\alpha-1} t^{\lambda-\alpha-\beta-1} {}_2F_1 \left( \alpha + \beta, -\eta; \alpha; 1 - \frac{x}{t} \right) \bar{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \bar{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U [\delta t^\rho] dt \end{aligned} \quad (4.3)$$

Due to (2.22) and (2.23) the integrand in (4.3) for any  $x > 0$  has the asymptotic estimate at infinity

$$\begin{aligned} & (t-x)^{\alpha-1} t^{\lambda-\alpha-\beta-1} {}_2F_1 \left( \alpha + \beta, -\eta; \alpha; 1 - \frac{x}{t} \right) \\ & \bar{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \bar{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U [\delta t^\rho] = O \left( t^{\lambda+\sigma_1 e_1^* + \sigma_2 f_1^* - \min [\operatorname{Re}(\beta), \operatorname{Re}(\eta)] - 1} \right), (t \rightarrow +\infty) \\ & = O \left( t^{\lambda+\sigma_1 e_1^* + \sigma_2 f_1^* - \min [\operatorname{Re}(\beta), \operatorname{Re}(\eta)] - 1} [\log(t)]^{N^*} \right), (t \rightarrow +\infty) \end{aligned}$$

Here  $e_1^* = \max_{1 \leq j \leq N_1} \left[ \frac{\operatorname{Re}(e_j) - 1}{E_j} \right]$ ,  $f_1^* = \max_{1 \leq j \leq N} \left[ \frac{\operatorname{Re}(a_j) - 1}{\alpha_j} \right]$  and  $N^*$  is the order of one of the poles

$a_i, k = \frac{1 - a_i + k}{\alpha_i}$  ( $i = 1, \dots, N$ ;  $k = 0, 1, 2, \dots$ ) to which some other poles of  $\Gamma(1 - a_i - \alpha_i s)$  ( $i = 1, 2, \dots, N$ ) coincide.

Therefore the condition (4.1) ensures the existence of the integral (4.3).

Applying (1.2) making the change  $t = \frac{1}{\tau}$  and using (3.4), we obtain

$$\begin{aligned} & \left( \Gamma_{-}^{\alpha, \beta, \eta} t^{\lambda-1} \bar{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \bar{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U [\delta t^\rho] \right) (x) \\ &= \frac{1}{\Gamma(\alpha)} \int_{1/x}^\infty \left( t - \frac{1}{x} \right)^{\alpha-1} t^{\lambda-\alpha-\beta-1} \\ & {}_2F_1 \left( \alpha + \beta, -\eta; \alpha; 1 - \frac{1}{tx} \right) \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} A_{(V,R)} \delta^R \sum_{\nu=1}^{M_1} \sum_{p=0}^\infty \bar{\theta}(S_{P,\nu}) (w_1)^{S_{P,\nu}} \frac{1}{2\pi i} \int_L \bar{\phi}(\xi) (w_2 t^{\sigma_2})^\xi d\xi dt \\ &= \frac{x^{1-\alpha}}{\Gamma(\alpha)} \int_0^x (x - \tau)^{\alpha-1} \tau^{\alpha+\beta-\lambda-\rho R - \sigma_1 S_{P,\nu} - \sigma_2 \xi - 1} \\ & {}_2F_1 \left( \alpha + \beta, -\eta; \alpha; 1 - \frac{\tau}{x} \right) d\tau \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} A_{(V,R)} \delta^R \sum_{\nu=1}^{M_1} \sum_{p=0}^\infty \bar{\theta}(S_{P,\nu}) (w_1)^{S_{P,\nu}} \frac{1}{2\pi i} \int_L \bar{\phi}(\xi) (w_2)^\xi d\xi \\ &= x^{\lambda-\beta-1} \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} A_{(V,R)} (\delta t^\rho)^R \sum_{\nu=1}^{M_1} \sum_{p=0}^\infty \bar{\theta}(S_{P,\nu}) \\ & \left( w_1 t^{\sigma_1} \right)^{S_{P,\nu}} \frac{1}{2\pi i} \int_L \bar{\phi}(\xi) (w_2)^\xi \frac{\Gamma(1-\lambda+\beta-\rho R - \sigma_1 S_{P,\nu} - \sigma_2 \xi)}{\Gamma(1-\lambda-\rho R - \sigma_1 S_{P,\nu} - \sigma_2 \xi)} \\ & \frac{\Gamma(1-\lambda+\eta-\rho R - \sigma_1 S_{P,\nu} - \sigma_2 \xi)}{\Gamma(1-\lambda+\alpha+\beta+\eta-\rho R - \sigma_1 S_{P,\nu} - \sigma_2 \xi)} x^{\sigma_2 \xi} d\xi \end{aligned}$$

and in accordance with (1.1), we obtain (4.2) which completes the proof of Theorem 2.

*Corollary 2.1* Let  $\alpha \in \mathbf{C}$ , with  $\text{Re}(\alpha) > 0$  and let the constants  $\lambda \in \mathbf{C}$ ,  $\sigma_1, \sigma_2 > 0$  satisfy and

$$\sigma_1 \max_{1 \leq j \leq N_1} \left[ \frac{\text{Re}(e_j) - 1}{E_j} \right] + \sigma_2 \max_{1 \leq j \leq N} \left[ \frac{\text{Re}(a_j) - 1}{\alpha_j} \right] + \text{Re}(\lambda) + \text{Re}(\alpha) < 0 \quad (4.5)$$

Then the Riemann-Liouville fractional integral  $I_-^\alpha$  of the product of  $\bar{H}$ -functions with  $S_V^U[\delta t^\rho]$  exist and the following relation hold:

$$\begin{aligned} & \left( I_-^\alpha t^{\lambda-1} \bar{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \bar{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U[\delta t^\rho] \right) (x) \\ &= x^{\lambda+\alpha-1} \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} A_{(V, R)} (\delta x^\rho)^R \sum_{v=1}^{M_1} \sum_{p=0}^{\infty} \bar{\theta}(S_{P, v}) \\ & \left( w_1 x^{\sigma_1} \right)^{S_{P, v}} \bar{H}_{P+1, Q+1}^{M+1, N} \left[ w_2 x^{\sigma_2} \left| \begin{array}{l} (a_j, \alpha_j; A_j)_{1, N}, (a_j, \alpha_j)_{N+1, P} \\ (1 - \lambda - \alpha - \rho R - \sigma_1 S_{P, v}, \sigma_2) \\ (1 - \lambda - \rho R - \sigma_1 S_{P, v}, \sigma_2) \\ (b_j, \beta_j)_{1, M}, (b_j, \beta_j; B_j)_{M+1, Q} \end{array} \right. \right]. \end{aligned} \quad (4.6)$$

*Corollary 2.2* Let  $\alpha \in \mathbf{C}$ , with  $\text{Re}(\alpha) > 0$  and let the constants  $\lambda \in \mathbf{C}$ ,  $\sigma_1, \sigma_2 > 0$  satisfy and

$$\sigma_1 \max_{1 \leq j \leq N_1} \left[ \frac{\text{Re}(e_j) - 1}{E_j} \right] + \sigma_2 \max_{1 \leq j \leq N} \left[ \frac{\text{Re}(a_j) - 1}{\alpha_j} \right] + \text{Re}(\lambda) + \text{Re}(\eta) < 0 \quad (4.7)$$

Then the Erdelyi-Kober fractional integral  $K_{\eta, \alpha}^-$  of the product of  $\bar{H}$ -functions with  $S_V^U[\delta t^\rho]$  exist and the following relation hold:

$$\begin{aligned} & \left( K_{\eta, \alpha}^- t^{\lambda-1} \bar{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \bar{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U[\delta t^\rho] \right) (x) \\ &= x^{\lambda-1} \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} A_{(V, R)} (\delta x^\rho)^R \sum_{v=1}^{M_1} \sum_{p=0}^{\infty} \bar{\theta}(S_{P, v}) (w_1 x^{\sigma_1})^{S_{P, v}} \\ & \bar{H}_{P+1, Q+1}^{M+1, N} \left[ w_2 x^{\sigma_2} \left| \begin{array}{l} (a_j, \alpha_j; A_j)_{1, N}, (a_j, \alpha_j)_{N+1, P} \\ (1 - \lambda + \alpha + \beta + \eta - \rho R - \sigma_1 S_{P, v}, \sigma_2) \\ (1 - \lambda + \eta - \alpha - \rho R - \sigma_1 S_{P, v}, \sigma_2) \\ (b_j, \beta_j)_{1, M}, (b_j, \beta_j; B_j)_{M+1, Q} \end{array} \right. \right] \end{aligned} \quad (4.8)$$

### V LEFT-SIDED GENERALIZED FRACTIONAL DIFFERENTIATION OF THE $\bar{H}$ -FUNCTION

Now we treat the left-sided generalized fractional derivative  $D_{0+}^{\alpha, \beta, \eta}$  given by (2.11).

*Theorem 3.* Let  $\alpha, \beta, \eta \in \mathbf{C}$  with  $\text{Re}(\alpha) > 0$ ,  $\text{Re}(\alpha + \beta + \eta) \neq 0$ . Let the constants  $a_j, b_j \in \mathbf{C}$ ,  $\alpha_j, \beta_j > 0$  ( $j = 1, \dots, P$ ;  $j = 1, \dots, Q$ ) and  $\lambda \in \mathbf{C}$ ,  $\sigma_1, \sigma_2 > 0$  and

$$\sigma_1 \min_{1 \leq j \leq M_1} \operatorname{Re} \left( \frac{f_j}{F_j} \right) + \sigma_2 \min_{1 \leq j \leq M} \operatorname{Re} \left( \frac{b_j}{\beta_j} \right) + \operatorname{Re}(\lambda) + \min [0, \operatorname{Re}(\alpha + \beta + \eta)] > 0 \quad (5.1)$$

Then the generalized fractional derivative  $D_{0+}^{\alpha, \beta, \eta}$  of the product of  $\bar{H}$ -functions with  $S_V^U[\delta t^\rho]$  exists and the following relation holds:

$$\begin{aligned} & \left( D_{0+}^{\alpha, \beta, \eta} t^{\lambda-1} \bar{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \bar{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U[\delta t^\rho] \right)(x) \\ &= x^{\lambda + \beta - 1} \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} A_{(V, R)} (\delta x^\rho)^R \sum_{\nu=1}^{M_1} \sum_{p=0}^{\infty} \bar{\theta}(S_{p, \nu}) \\ & \left( w_1 x^{\sigma_1} \right)^{S_{p, \nu}} \bar{H}_{P+2, Q+2}^{M, N+2} \left[ w_2 x^{\sigma_2} \right] \left[ \begin{array}{l} (1 - \lambda - \rho R - \sigma_1 S_{p, \nu}, \sigma_2; 1) \\ (b_j, \beta_j)_{1, M}, (b_j, \beta_j; B_j)_{M+1, Q} \end{array} \right] \\ & \left[ \begin{array}{l} (1 - \lambda - \alpha - \beta - \eta - \rho R - \sigma_1 S_{p, \nu}, \sigma_2; 1) (a_j, \alpha_j; A_j)_{1, N}, (a_j, \alpha_j)_{N+1, P} \\ (1 - \lambda - \beta - \rho R - \sigma_1 S_{p, \nu}, \sigma_2; 1) (1 - \lambda - \eta - \rho R - \sigma_1 S_{p, \nu}, \sigma_2; 1) \end{array} \right] \end{aligned} \quad (5.2)$$

*Proof.* Let  $n = [\operatorname{Re}(\alpha)] + 1$ . From (2.11) we have

$$\begin{aligned} & \left( D_{0+}^{\alpha, \beta, \eta} t^{\lambda-1} \bar{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \bar{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U[\delta t^\rho] \right)(x) \\ &= \left( \frac{d}{dx} \right)^n \left( I_{0+}^{-\alpha+n, -\beta-n, \alpha+\eta-n} t^{\lambda-1} \bar{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \bar{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U[\delta t^\rho] \right) \end{aligned} \quad (5.3)$$

which exists according to Theorem 1 with  $\alpha, \beta$  and  $\eta$  being replaced by  $-\alpha + n, -\beta - n$  and  $\alpha + \eta - n$  respectively. Then we obtain

$$\begin{aligned} & \left( D_{0+}^{\alpha, \beta, \eta} t^{\lambda-1} \bar{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \bar{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U[\delta t^\rho] \right)(x) \\ &= \left( \frac{d}{dx} \right)^n x^{\lambda + \beta + n - 1} \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} A_{(V, R)} (\delta x^\rho)^R \sum_{\nu=1}^{M_1} \sum_{p=0}^{\infty} \bar{\theta}(S_{p, \nu}) \\ & \left( w_1 x^{\sigma_1} \right)^{S_{p, \nu}} \bar{H}_{P+2, Q+2}^{M, N+2} \left[ w_2 x^{\sigma_2} \right] \left[ \begin{array}{l} (1 - \lambda - \rho R - \sigma_1 S_{p, \nu}, \sigma_2; 1) \\ (b_j, \beta_j)_{1, M}, (b_j, \beta_j; B_j)_{M+1, Q} \end{array} \right] \\ & \left[ \begin{array}{l} (1 - \lambda - \alpha - \beta - \eta - \rho R - \sigma_1 S_{p, \nu}, \sigma_2; 1) (a_j, \alpha_j; A_j)_{1, N}, (a_j, \alpha_j)_{N+1, P} \\ (1 - \lambda - \beta - n - \rho R - \sigma_1 S_{p, \nu}, \sigma_2; 1) (1 - \lambda - \eta - \rho R - \sigma_1 S_{p, \nu}, \sigma_2; 1) \end{array} \right] \end{aligned} \quad (5.4)$$

on differentiating  $n$  times and the relation  $n \Gamma(n) = \Gamma(n+1)$  imply (5.2) which completes the proof of the theorem.

*Corollary 3.1* Let  $\alpha \in \mathbf{C}$  with  $\operatorname{Re}(\alpha) > 0$  and let the constants and  $\lambda \in \mathbf{C}, \sigma_1, \sigma_2 > 0$  satisfy the conditions in (3.8).

Then the Riemann-Liouville fractional derivative  $D_{0+}^\alpha$  of the product of  $\bar{H}$ -functions with  $S_V^U[\delta t^\rho]$  exists and the following relation holds:

$$\left( D_{0+}^\alpha t^{\lambda-1} \bar{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \bar{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U[\delta t^\rho] \right)(x)$$

$$\begin{aligned}
 &= x^{\lambda-\alpha-1} \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} A_{(V,R)} (\delta x^\rho)^R \sum_{\nu=1}^{M_1} \sum_{p=0}^{\infty} \bar{\theta}(S_{p,\nu}) \\
 &\left( w_1 x^{\sigma_1} \right)^{S_{p,\nu}} \bar{H}_{P+1,Q+1}^{M,N+1} \left[ w_2 x^{\sigma_2} \left[ \begin{matrix} (1-\lambda-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) & (a_j, \alpha_j; A_j)_{1,N}, (a_j, \alpha_j)_{N+1,P} \\ (b_j, \beta_j)_{1,M}, (b_j, \beta_j; B_j)_{M+1,Q} & (1-\lambda+\alpha-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) \end{matrix} \right] \right] \quad (5.2)
 \end{aligned}$$

**VI RIGHT-SIDED GENERALIZED FRACTIONAL DIFFERENTIATION OF THE  $\bar{H}$ -FUNCTION**

*Theorem 4.* Let  $\alpha, \beta, \eta \in \mathbf{C}$  with  $\text{Re}(\alpha) > 0, \text{Re}(\alpha + \beta + \eta) + \text{Re}(\alpha) + 1 \neq 0$ . Let the constants  $\lambda \in \mathbf{C}, \sigma_1, \sigma_2 > 0$  satisfy and

$$\sigma_1 \max_{1 \leq j \leq N_1} \left[ \frac{\text{Re}(e_j) - 1}{E_j} \right] + \sigma_2 \max_{1 \leq j \leq N} \left[ \frac{\text{Re}(a_j) - 1}{\alpha_j} \right] + \text{Re}(\lambda) - 1 + \max[\text{Re}(\beta), \{\text{Re}(\alpha) + 1\} - \text{Re}(\alpha + \eta)] < 0 \quad (6.1)$$

Then the generalized fractional derivative  $D_-^{\alpha, \beta, \eta}$  of the product of  $\bar{H}$ -functions with  $S_V^U[\delta t^\rho]$  exists and the following relation holds:

$$\begin{aligned}
 &\left( D_-^{\alpha, \beta, \eta} t^{\lambda-1} \bar{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \bar{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U[\delta t^\rho] \right)(x) \\
 &= (-1)^{[\text{Re}(\alpha)+1]} x^{\lambda+\beta-1} \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} A_{(V,R)} (\delta x^\rho)^R \sum_{\nu=1}^{M_1} \sum_{p=0}^{\infty} \bar{\theta}(S_{p,\nu}) \\
 &\left( w_1 x^{\sigma_1} \right)^{S_{p,\nu}} \bar{H}_{P+2, Q+2}^{M+2, N} \left[ w_2 x^{\sigma_2} \left[ \begin{matrix} (a_j, \alpha_j; A_j)_{1,N}, (a_j, \alpha_j)_{N+1,P} \\ (1-\lambda+\alpha+\eta-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) \end{matrix} \right] \right. \\
 &\left. (1-\lambda-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) (1-\lambda-\beta+\eta-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) \right] \\
 &\left. (1-\lambda-\beta-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) (b_j, \beta_j)_{1,M}, (b_j, \beta_j; B_j)_{M+1,Q} \right] \quad (6.2)
 \end{aligned}$$

*Proof.* Let  $n = [\text{Re}(\alpha) + 1]$ . From (2.12) we have

$$\begin{aligned}
 &\left( D_-^{\alpha, \beta, \eta} t^{\lambda-1} \bar{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \bar{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U[\delta t^\rho] \right)(x) \\
 &= \left( -\frac{d}{dx} \right)^n \left( I_-^{-\alpha+n, -\beta-n, \alpha+\eta} t^{\lambda-1} \bar{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \bar{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U[\delta t^\rho] \right) \quad (6.3)
 \end{aligned}$$

which exists according to Theorem 2 with  $\alpha, \beta$  and  $\eta$  being replaced by  $-\alpha + n, -\beta - n$  and  $\alpha + \eta$  respectively. Then we obtain

$$\begin{aligned}
 &\left( D_-^{\alpha, \beta, \eta} t^{\lambda-1} \bar{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \bar{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U[\delta t^\rho] \right)(x) \\
 &= \left( -\frac{d}{dx} \right)^n x^{\lambda+\beta+n-1} \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} A_{(V,R)} (\delta x^\rho)^R \sum_{\nu=1}^{M_1} \sum_{p=0}^{\infty} \bar{\theta}(S_{p,\nu})
 \end{aligned}$$

$$\left( w_1 x^{\sigma_1} \right)^{S_{p,\nu}} \overline{H}_{P+2,Q+2}^{M+2,N} \left[ w_2 x^{\sigma_2} \left| \begin{matrix} (a_j, \alpha_j; A_j)_{1,N}, (a_j, \alpha_j)_{N+1,P} \\ (1-\lambda-\beta+\eta-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) \end{matrix} \right. \right. \\ \left. \left. (1-\lambda-\beta-n-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) (1-\lambda+\alpha+\eta-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) \right. \right. \\ \left. \left. (b_j, \beta_j)_{1,M}, (b_j, \beta_j; B_j)_{M+1,Q} (1-\lambda-\beta-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) \right. \right] \quad (6.4)$$

which implies the formula (6.2) in view of  $n$  times differentiation and the relation  $n\Gamma(n) = \Gamma(n+1)$ .

*Corollary 4.1.* Let  $\alpha \in \mathbf{C}$  with  $\text{Re}(\alpha) > 0$  and let the constants  $\lambda \in \mathbf{C}$ ,  $\sigma_1, \sigma_2 > 0$  satisfy and

$$\sigma_1 \max_{1 \leq j \leq N_1} \left[ \frac{\text{Re}(e_j) - 1}{E_j} \right] + \sigma_2 \max_{1 \leq j \leq N} \left[ \frac{\text{Re}(a_j) - 1}{\alpha_j} \right] + \text{Re}(\lambda) + \text{Re}(\alpha) < 0 \quad (6.5)$$

Then the Riemann-Liouville fractional derivative  $D_-^\alpha$  of the product of  $\overline{H}$ -functions with  $S_V^U[\delta t^\rho]$  exists and the following relation holds:

$$\left( D_-^\alpha t^{\lambda-1} \overline{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] \overline{H}_{P, Q}^{M, N} \left[ w_2 t^{\sigma_2} \right] S_V^U[\delta t^\rho] \right) (x) \\ = (-1)^{[\text{Re}(\alpha)+1]} x^{\lambda+\beta-1} \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} A_{(V,R)} \left( \delta x^\rho \right)^R \sum_{\nu=1}^{M_1} \sum_{p=0}^{\infty} \overline{\theta}(S_{p,\nu}) \\ \left( w_1 x^{\sigma_1} \right)^{S_{p,\nu}} \overline{H}_{P+1, Q+1}^{M+1, N} \left[ w_2 x^{\sigma_2} \left| \begin{matrix} (a_j, \alpha_j; A_j)_{1,N}, (a_j, \alpha_j)_{N+1,P} \\ (1-\lambda+\alpha-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) \end{matrix} \right. \right. \\ \left. \left. (1-\lambda-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) \right. \right. \\ \left. \left. (1-\lambda-\beta-\rho R-\sigma_1 S_{p,\nu}, \sigma_2; 1) \right. \right] \quad (6.6)$$

*Special Cases:*

1. If in theorem 1, we reduce  $S_V^U$  to  $L_V^\alpha(x)$  Laguerre polynomial,  $\overline{H}_{P_1, Q_1}^{M_1, N_1}$  to generalized Wright hypergeometric

function  $\overline{\psi}_{P_1, Q_1}$  and  $\overline{H}_{P, Q}^{M, N}$  to generalized Wright

Bessel function with the help of results [20, p.101, Eq. (5.1.6)], [6, p.271, Eq. (7)], [18, p.271, Eq. (9)] respectively, we get the following theorem:

$$\left( I_{0+}^{\alpha, \beta, \eta} t^{\lambda-1} \overline{\psi}_{P_1, Q_1} \left[ w_1 t^{\sigma_1} \left| \begin{matrix} (1-e_j, E_j; \varepsilon_j)_{1, P_1} \\ (1-f_j, F_j; \mathfrak{F}_j)_{M_1+1, Q_1} \end{matrix} \right. \right] J_\zeta^{\nu, \mu} \left[ w_2 t^{\sigma_2} \right] L_V^{(\alpha)}[\delta t^\rho] \right) (x) \\ = x^{\lambda-\beta-1} \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} \binom{V+\alpha}{V} \frac{(\delta x^\rho)^R}{(1+\alpha)_R} \\ \sum_{j=1}^P \frac{\prod_{j=1}^R \{\Gamma(1-e_j+E_j \xi)\}^{\varepsilon_j}}{\prod_{j=1}^Q \{\Gamma(1-f_j+F_j \xi)\}^{\mathfrak{F}_j}} \left( w_1 x^{\sigma_1} \right)^{S_{p,\nu}} \overline{H}_{2,4}^{-1,2} \left[ w_2 x^{\sigma_2} \left| \begin{matrix} (1-\lambda-\rho R-\sigma_1 p, \sigma_2; 1) \\ (0, 1), (-\zeta, \nu, \mu) (1-\lambda+\beta-\rho R-\sigma_1 p, \sigma_2; 1) \end{matrix} \right. \right. \\ \left. \left. (1-\lambda-\eta+\beta-\rho R-\sigma_1 p, \sigma_2; 1) \right. \right. \\ \left. \left. (1-\lambda-\alpha-\eta-\rho R-\sigma_1 p, \sigma_2; 1) \right. \right]$$

2. Once again in theorem 1, if we reduce  $S_V^U$  polynomial to  $y_V(-\beta'x, \alpha', \beta')$

Bessel polynomial,  $\bar{H}_{P_1, Q_1}^{M_1, N_1}$  to generalized Riemann Zeta function  $\phi(x)$  and  $\bar{H}_{P, Q}^{M, N}$  to generalized hypergeometric function  ${}_p\bar{F}_Q$  using results [9, p.108, Eq. (34)], [3, p.271, Eq. (1)], [6, p.471, Eq. (9)] respectively, it takes the following interesting form:

$$\left( I_{0+}^{\alpha, \beta, \eta} t^{\lambda-1} \phi(w_1 t^{\sigma_1}, k, r) {}_p\bar{F}_Q \left[ w_2 t^{\sigma_2} \left| \begin{matrix} (1-a_j, A_j)_{1, P} \\ (1-b_j, B_j)_{1, Q} \end{matrix} \right. \right] \right. \\
 y_V[-\beta' \delta t^\rho, \alpha', \beta'])(x) = x^{\lambda-\beta-1} \sum_{R=0}^{[V/U]} \frac{(-V)_{UR}}{R!} (\alpha'+V-1)_R (\delta x^\rho)^R \\
 \sum_{p=0}^{\infty} \frac{\prod_{j=1}^Q \{\Gamma(1-b_j)\}^{B_j}}{\prod_{j=1}^P \{\Gamma(1-a_j)\}^{A_j}} \frac{(w_1 x^{\sigma_1})^p}{(p+r)^k} \bar{H}_{P+2, Q+3}^{-1, P+2} \left[ w_2 x^{\sigma_2} \left| \begin{matrix} (1-a_j, A_j)_{1, P} \\ (0, 1)_{1, M}, (1-b_j, B_j)_{1, Q} \end{matrix} \right. \right. \\
 \left. \left. \begin{matrix} (1-\lambda-\rho R-\sigma_1 p, \sigma_2; 1)(1-\lambda-\eta+\beta-\rho R-\sigma_1 p, \sigma_2; 1) \\ (1-\lambda+\beta-\rho R-\sigma_1 p, \sigma_2; 1)(1-\lambda-\alpha-\eta-\rho R-\sigma_1 p, \sigma_2; 1) \end{matrix} \right] \right]$$

3. If in Theorem 2, we reduce  $S_V^U$  polynomial to Hermite polynomial  $H_V(x)$ ,  $\bar{H}_{P_1, Q_1}^{M_1, N_1}$  to H- function and  $\bar{H}_{P, Q}^{M, N}$  to  $g_1$  function with the help of [20, p.106, Eq. (5.5.4)], [8, p.4125, Eq. (20)] we arrive at the following result after a little simplification:

$$\left( I_{-}^{\alpha, \beta, \eta} t^{\lambda-1} \bar{H}_{P_1, Q_1}^{M_1, N_1} \left[ w_1 t^{\sigma_1} \right] g \left[ r, \mu, \tau, m, w_2 t^{\sigma_2} \right] \right. \\
 \left. [\delta t^\rho]^{V/2} H_V \left[ \frac{1}{2\sqrt{\delta t^\rho}} \right] \right)(x) = x^{\lambda-\beta-1} \sum_{R=0}^{[V/U]} \frac{(-V)_{2R}}{R!} (-1)^R (\delta x^\rho)^R \\
 \sum_{v=1}^{M_1} \sum_{p=0}^{\infty} \bar{\theta}(S_{p, v}) (w_1 x^{\sigma_1})^{S_{p, v}} \frac{\Gamma(m+1) \Gamma\left(\frac{1+\tau}{2}\right)}{\pi^{d/2} 2^{m+d} \Gamma\left(\frac{d-1}{2}\right) \Gamma(r) \Gamma\left(r-\frac{\tau}{2}\right)} \\
 \bar{H}_{5,5}^{3,3} \left[ w_2 x^{\sigma_2} \left| \begin{matrix} (1-r, 1; 1), \left(1-r+\frac{\tau}{2}, 1; 1\right) \\ (0, 1), \left(-\frac{\tau}{2}, 1; 1\right) \end{matrix} \right. \right. \\
 \left. \left. \begin{matrix} (1-\lambda-\rho R-\sigma_1 S_{p, v}, \sigma_2)(1-\lambda+\alpha+\beta+\eta-\rho R-\sigma_1 S_{p, v}, \sigma_2) \\ (1-\lambda+\beta-\rho R-\sigma_1 S_{p, v}, \sigma_2)(1-\lambda+\eta-\rho R-\sigma_1 S_{p, v}, \sigma_2) \end{matrix} \right] \right]$$

where

$$\theta(S_{p,v}) = \frac{\prod_{j=1, j \neq v}^{M_1} \Gamma(b_j - \beta_j S_{p,v}) \prod_{j=1}^{N_1} \Gamma(1 - a_j + \alpha_j S_{p,v}) (-1)^p}{\prod_{j=M+1}^{Q_1} \Gamma(1 - b_j + \beta_j S_{p,v}) \prod_{j=N+1}^{P_1} \Gamma(a_j - \alpha_j S_{p,v}) p! \beta_v} \text{ and } S_{p,v} = \frac{b_v + p}{\beta_v}$$

The results obtained by M. Saigo and A.A. Kilbas in [14] can be easily deduced from our results. If in theorem 1 and 2 we put  $w = 1$ , reduce the polynomial  $S_V^U$  and  $\bar{H}_{P_1, Q_1}^{M_1, N_1}$  to unity and  $\bar{H}_{P, Q}^{M, N}$  to familiar H-function we arrive at known results

recorded in [10, pp. 109-110, Eqs. (3.130), (3.131)]. Further, if in corollary (1.1) and (1.2) we reduce  $S_V^U$  and  $\bar{H}_{P_1, Q_1}^{M_1, N_1}$  to unity, we get the results given by Srivastava H.M. [19, p. 97, Eqs. (2.4), (2.5)]. Also by reducing  $\bar{H}_{P_1, Q_1}^{M_1, N_1}$  to unity, we at once get the results obtained by Chaurasia et al. [2].

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