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On Dirichlet Averages

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Presented by D. Kurepa

In the present work we have established the correlation between Dirichlet averages and fractional derivatives of the function $x^n(\log x)^p$ and the Dirichlet series. Some particular cases are also mentioned.

1. Introduction

In a series of papers [1] Carlson has defined the Dirichlet averages of functions which denote a certain kind of integral averages with respect to a Dirichlet measure. Many of the most important special functions have been derived as Dirichlet averages of the function x^t , e^x , $e^{1/x}$ and $x^n \log x$.

In the present paper our aim is to establish the correlation between Dirichlet averages and fractional derivatives. We have considered the function

$$x^n(\log x)^p$$

which is the p -times derivative of x^n with respect to the degree of homogeneity n and also considered the Dirichlet series [cf. 4]. This Dirichlet series is a certain kind of double series.

We list some definitions used to investigate the results of the present article.

Standard simplex in R^n ; $n \geq 1$:

We denote the standard simplex in R^n ; $n \geq 1$: by

$$E = E_n = S(u_1, u_2, \dots, u_n) \quad u_1 \geq 0, \quad u_2 \geq 0, \dots, u_n \geq 0$$

and

$$(1.1) \quad \sum_{j=1}^n u_j \leq 1$$

Dirichlet measure:

Let $b \in \mathbb{C}^k$, $k \geq 2$, and let $E = E_{k-1}$ be the standard simplex in R^{k-1} . The complex measure μ_b is defined on E :

$$(1.2) \quad d\mu_b(u) = \frac{1}{B(b)} \prod_{j=1}^{k-1} u_j^{b_j-1} (1 - \sum_{j=1}^{k-1} u_j)^{b_k-1} du_1 \dots du_{k-1}$$

will be called as Dirichlet measure.

Here

$$B(b) = B(b_1, \dots, b_k) = \frac{\Gamma(b_1) \dots \Gamma(b_k)}{\Gamma(b_1 + \dots + b_k)}$$

and $\mathbb{C}_> = \{z \in \mathbb{C} : z \neq 0, |\arg z| < \pi/2\}$, open right half plane and $\mathbb{C}_> = \mathbb{C}_> \times \dots \times \mathbb{C}_>$ k -times.

Dirichlet averages:

Let Ω be a complex set in $\mathbb{C}_>$, $z = (z_1, \dots, z_k) \in \Omega^k$, $k \geq 2$ and $u.z$ be a complex linear combination of z_1, \dots, z_k .

Let f be a measurable function on Ω , and μ_b be a Dirichlet measure on the standard simplex E in R^{k-1} . Define

$$(1.3) \quad F(b, z) = \int_E f(u.z) d\mu_b(u).$$

We shall call $F(b, z)$ the Dirichlet averages of f with variables $z = (z_1, \dots, z_k)$ and the parameters $b = (b_1, \dots, b_k)$.

Here

$$(1.4) \quad u.z = \sum_{j=1}^k u_j z_j \text{ and } u_k = 1 - \sum_{j=1}^{k-1} u_j$$

If $k = 1$, define $F(b, z) = f(z)$. Following are the Lemmas, which we need for our investigation.

Lemma 1. (Dirichlet averages of x^n) Let $n \in N = \{1, 2, 3, \dots\}$ and μ_b be a Dirichlet measure on the standard simplex E in R^{k-1} , $k \geq 2$. For every $z \in \mathbb{C}^k$ define

$$(1.5) \quad R_n(b, z) = \int_E (u.z)^n d\mu_b(u);$$

called the Dirichlet averages of x^n .

Particularly when $k = 2$

$$(1.6) \quad R_n(\beta, \beta'; x, y) = \frac{\Gamma(\beta + \beta')}{\Gamma(\beta)\Gamma(\beta')} \int_0^1 [ux + (1-u)y]^n u^{\beta-1} (1-u)^{\beta'-1} du,$$

where β and β' have positive real part, x and y are independent and n is unrestricted.

Equation (1.6) is equivalent to

$$(1.7) \quad R_n(\beta, \beta'; x, y) = \frac{\Gamma(\beta + \beta')}{\Gamma(\beta)} (y - x)^{1-\beta-\beta'} D_{y-x}^{-\beta'} x^n (y - x)^{\beta-1},$$

where

$$(1.8) \quad D_z^\alpha F(z) = \frac{1}{\Gamma(-\alpha)} \int_0^z (z-t)^{\alpha-1} F(t) dt$$

called the Riemann-Liouville operator or Fractional Derivative of order α for $\operatorname{Re}(\alpha) > 0$.

Equation (1.7) can also be written as [cf. 3]

$$(1.9) \quad \begin{aligned} R_n(\beta, \beta'; x, y) &= y^n {}_2F_1(-n, \beta', \beta + \beta'; 1 - \frac{x}{y}) \\ &= x^n {}_2F_1(-n, \beta', \beta + \beta'; 1 - \frac{y}{x}) \end{aligned}$$

Lemma 2. The p^{th} derivative of the multivariate hypergeometric function R_n with respect to the degree of homogeneity n , can equivalently be thought of as a Dirichlet average of $\frac{\partial^p}{\partial n^p}(x^n) = x^n (\log x)^p$, denoted by $A_n^p(b, z)$.

Then

$$(1.10) \quad A_n^p(b, z) = \frac{\partial^p}{\partial n^p} [R_n(b, z)]$$

where $R_n(b, z)$ is defined in from (1.5) to (1.8).

We shall often display the components of b and z by writing

$$A_n(b_1, \dots, b_k; z_1, \dots, z_k)$$

Lemma 3. (Dirichlet average of e^x) Let μ_b be a Dirichlet measure on the standard simplex E in R^{k-1} , $k \geq 2$ defined in (1.2), then for every $z \in C$ we have

$$(1.11) \quad \begin{aligned} S(b, z) &= \int_E e^{u \cdot z} d\mu_n(u) \\ &= \sum_{m=0}^{\infty} \frac{1}{m!} R_m(b, z) \end{aligned}$$

called the Dirichlet average of e^x .

Particularly when $k = 1$

$$S(b, z) = e^z.$$

Equation (1.11) may also be equivalent to:

For $k=2$

$$\begin{aligned} S(\beta, \beta'; x, y) &= \frac{\Gamma(\beta+\beta')}{\Gamma(\beta)} (x-y)^{1-\beta-\beta'} e^y D_{x-y}^{-\beta'} e^{x-y} (x-y)^{\beta-1} \\ (1.12) \quad &= e^y {}_1F_1[\beta, \beta+\beta'; x-y], \quad (\operatorname{Re} \beta, \beta' > 0) \end{aligned}$$

Dirichlet Series:

Let $f(x)$ be an entire function represented by the Dirichlet series [4]

$$(1.13) \quad f(x) = \sum_{n=1}^{\infty} a_n \exp(x\lambda_n)$$

$x = \sigma + i\rho$, $\sqrt{-1} = i$, σ and ρ are real.

where the constants λ_n satisfy the following condition:

$$0 < \lambda_1 < \lambda_2 < \dots < \lambda_n < \dots; \lambda_n \rightarrow \infty \text{ as } n \rightarrow \infty.$$

The Dirichlet series defined by (1.13) is a certain kind of double series as it contains the exponential terms.

2. Main results

In this section we shall show the equivalence of single Dirichlet average ($k = 2$) with the fractional derivative of the function $x^n(\log x)^p$ and of the Dirichlet series defined in (1.13).

Let $f(x)$ be defined by

$$\begin{aligned} f(x) &= x^n (\log x)^p \quad \text{for } n, p \in N, \quad (n > p) \\ (2.1) \quad &= 0 \quad (n < p) \end{aligned}$$

then for $k = 2$ (i.e. the single Dirichlet average of $f(x)$) is given by the equivalence relation

$$(2.2) \quad A_n^p(\beta, \beta'; x, y) = \frac{\Gamma(\beta + \beta')}{\Gamma(\beta)} (y-x)^{1-\beta-\beta'} D_{y-x}^{-\beta'} [x^n (\log x)^p \cdot (y-x)^{\beta-1}]$$

where $\operatorname{Re}(\beta), \operatorname{Re}(\beta') > 0$.

Let $f(x)$ be defined by the Dirichlet series (1.13); then for $\operatorname{Re}(\beta), \operatorname{Re}(\beta') > 0$ and $\lambda_n > 0$ also $\{\lambda_n\}$ is an increasing sequence, then

$$(2.3) \quad T_n^\lambda(\beta, \beta'; x, y) = \sum_{n=0}^{\infty} a_n F_1[\beta, \beta + \beta'; \lambda_n(x - y)]$$

which we shall call Dirichlet averages of the Dirichlet series.

Proof.

To establish the result (2.2), we use (1.6) and (1.10) to write, for $k = 2$,

$$\begin{aligned} A_n^p(\beta, \beta'; x, y) &= \frac{\partial^p}{\partial n^p} \left[\frac{\Gamma(\beta + \beta')}{\Gamma(\beta)\Gamma(\beta')} \int_0^1 [ux + (1 - u)y]^n \right. \\ &\quad \left. \times u^{\beta-1}(1 - u)^{\beta'-1} du \right] \end{aligned}$$

After differentiating partially the above equation p -times with respect to n and making use of (1.8) we arrive at the desired result.

As a particular case of the result, if we take $p = 1$ then, our result reduces to Gupta and Agarwal [3]. Also if we set $p = n$ in (2.2), without the loss of generality we get

$$\begin{aligned} (2.4) \quad A_n^n(\beta, \beta'; x, y) &= A_n(\beta, \beta'; x, y) \\ &= \frac{\Gamma(\beta + \beta')}{\Gamma(\beta)} (y - x)^{1-\beta-\beta'} D_{y-x}^{-\beta'} \left[(x \log x)^n \cdot (y - x)^{\beta-1} \right] \end{aligned}$$

Now to establish the second result (2.3) we use (1.11) to write for $k = 2$,

$$T_n^\lambda(\beta, \beta'; x, y) = \sum_{n=0}^{\infty} a_n \sum_{m=0}^{\infty} \frac{1}{m!} R_m(\beta, \beta'; \lambda_n x, \lambda_n y).$$

With the aid of equation (1.6) we may write the above equation as

$$\begin{aligned} T_n^\lambda(\beta, \beta'; x, y) &= \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_n}{m!} \frac{\Gamma(\beta + \beta')}{\Gamma(\beta)\Gamma(\beta')} \\ &\quad \times \lambda_n^m \int_0^1 [ux + (1 - u)y]^m u^{\beta-1}(1 - u)^{\beta'-1} du. \end{aligned}$$

By putting $u(x - y) = t$ under simple manipulation, and using (1.8), we may write

$$\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_n}{m!} \frac{\Gamma(\beta + \beta')}{\Gamma(\beta)} (x - y)^{1-\beta-\beta'} D_{x-y}^{-\beta'} (\lambda_n x)^m (x - y)^{\beta-1}$$

Again using the definition of Dirichlet average given in Lemma 3 to write

$$T_n^\lambda(\beta, \beta'; x, y) = \sum_{n=0}^{\infty} a_{n1} F_1[\beta; \beta + \beta'; \lambda_n(x - y)]$$

thereby we arrive at the desired result.

Following particular cases might be of interest to extend the work.

Particular cases

Particular cases of (2.3):

(i) If $\beta' = \gamma - \beta$ and $y = 0$, we have

$$T_n^\lambda(\beta, \gamma - \beta; x, 0) = \sum_{n=0}^{\infty} a_{n1} F_1(\beta; \gamma; \lambda_n x)$$

where ${}_1F_1(a; b; x)$ is the confluent hypergeometric function [2].

(ii) If we set $\beta = -r$, $\beta' = 1 + \alpha + r$ and $y = 0$ in (2.3), we obtain

$$\begin{aligned} T_n^\lambda(-r, 1 + \alpha + r; x, 0) &= \sum_{n=0}^{\infty} a_{n1} F_1(-r, 1 + \alpha; \lambda_n x) \\ &= \sum_{n=0}^{\infty} a_n \frac{L_r^\alpha(\lambda_n x)}{L_r^\alpha(0)}, \end{aligned}$$

where L_r^α is the familiar Laguerre polynomial [cf. 2].

(iii) If we set $\beta = \nu + \frac{1}{2}$, $\beta' = \nu + \frac{1}{2}$, $x \equiv i\rho$ and $y \equiv -i\rho$ in (2.3) we have

$$\begin{aligned} \frac{\left(\frac{\lambda n \rho}{2}\right)^\nu}{\Gamma(\nu+1)} T_n^\lambda\left(\nu + \frac{1}{2}, \nu + \frac{1}{2}; i\rho, -i\rho\right) &= \\ &= \sum_{n=0}^{\infty} \frac{\left(\frac{\lambda n \rho}{2}\right)^\nu}{\Gamma(\nu+1)} a_{n1} F_1\left(\nu + \frac{1}{2}; 2\nu + 1; 2\lambda_n i\rho\right) = \\ &= \sum_{n=0}^{\infty} a_n J_\nu(2\lambda_n i\rho), \end{aligned}$$

where $J_\nu(x)$ is the well-known Bessel function of the first kind [2].

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