# An Extension of Apostol Type of Hermite-Genocchi Polynomials and their Probabilistic Representation 

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#### Abstract

The main purpose of this paper is to introduce and investigate the various properties of a new generalization of Apostol Hermite-Genocchi polynomials. We derive many useful results involving new generalized Apostol Hermite-Genocchi polynomials. We also consider some statistical applications of the new family in probability distribution theory and reliability.


## 1. Introduction

The generalized Apostol-Genocchi polynomials $G_{n}^{(\alpha)}(x ; \lambda)$ of order $\alpha$ are defined by (see, for example [15], [16] and [35])

$$
\begin{equation*}
\left(\frac{2 t}{\lambda e^{t}+1}\right)^{\alpha} e^{x t}=\sum_{n=0}^{\infty} G_{n}^{(\alpha)}(x ; \lambda) \frac{t^{n}}{n!} \tag{1}
\end{equation*}
$$

( $|t|<\pi$, when $\lambda=1 ;|t|<|\log (-\lambda)|$, when $\left.\lambda \neq 1,1^{\alpha}:=1\right)$.
Remark 1.1. When $\lambda \neq-1$ in (1), the order $\alpha$ of generalized Apostol-Genocchi polynomials should tacitly be restricted to non negative integer values.

Some interesting generalizations of Apostol type polynomials have been investigated in the literature (see, for example [11], [12], [14], [17], [18], [19], [29], [31], [32], [33] and [34] )
Srivastava [27] defined a class of generalized Hermite polynomials by the generating function

$$
\begin{equation*}
\sum_{n=0}^{\infty} \gamma_{n}^{m}(x) \frac{t^{n}}{n!}=e^{m x t-t^{m}} \tag{2}
\end{equation*}
$$

for more details, see ([4], [6], [5] and [30]).
Also, the Hermite based Appel polynomials have been introduced and investigated in the literature (see,

[^0]for example [2],[3], [22], [23], [33] and [34]).
Araci et al. [1] introduced a new concept of the Apostol Hermite-Genocchi polynomials by
\[

$$
\begin{equation*}
\sum_{n=0}^{\infty} G_{n}^{(\alpha)}(x, y ; a, b, c ; \lambda) \frac{t^{n}}{n!}=\left(\frac{2 t}{\lambda b^{t}+a^{t}}\right)^{\alpha} c^{x t+h(t, y)}, \quad\left(|t|<\left|\frac{\log (-\lambda)}{\log \left(\frac{b}{a}\right)}\right| ; a \in \mathbb{C} \backslash\{0\}, b, c \in \mathbb{R}^{+} ; 1^{\alpha}:=1\right) \tag{3}
\end{equation*}
$$

\]

Recently, by using the exponential as well as trigonometric generating functions, Srivastava et al. [34] defined two parametric kinds of each of generated Apostol-Bernoulli $B_{n}^{(c, a)}(p, q ; \lambda)$, Apostol-Euler $E_{n}^{(c, a)}(p, q ; \lambda)$ and Apostol-Genocchi polynomials $G_{n}^{(c, \alpha)}(p, q ; \lambda)$ of order $\alpha$, as follows

$$
\begin{align*}
& \left(\frac{t}{\lambda e^{t}-1}\right)^{\alpha} e^{p t} \cos (q t)=\sum_{n=0}^{\infty} B_{n}^{(c, \alpha)}(p, q ; \lambda) \frac{t^{n}}{n!},  \tag{4}\\
& \left(\frac{2}{\lambda e^{t}+1}\right)^{\alpha} e^{p t} \cos (q t)=\sum_{n=0}^{\infty} E_{n}^{(c, \alpha)}(p, q ; \lambda) \frac{t^{n}}{n!},  \tag{5}\\
& \left(\frac{2 t}{\lambda e^{t}+1}\right)^{\alpha} e^{p t} \cos (q t)=\sum_{n=0}^{\infty} G_{n}^{(c, a)}(p, q ; \lambda) \frac{t^{n}}{n!} . \tag{6}
\end{align*}
$$

In this article as a motivation of these works, we introduced and investigated the new generalization of the Apostol Hermite-Genocchi polynomials and some basic properties are derived.
On the other side, discrete data or count data comprises of observations are common medical sciences and epidemiology. Nakagawa and Osaki [21] were the first to study a discrete life time distribution. Salvia and Bollinger [26] introduced basic results about discrete reliability and illustrated them with the simple discrete life distributions. The characterization of discrete distributions has been studied by Roy et al. [25]. Gupta et al. [9] introduced classes of discrete distributions with increasing failure rate. Nair and Asha [20] derived some classes of multivariate life distributions in discrete time.
According to that, we introduced new multivariate distribution which combined the features of the class of generalized power series distribution and new generalized polynomials.
The rest of this paper is organized as follows. In Section 2, we introduce a new generalization of the Apostol Hermite-Genocchi polynomials and their properties. In Section 3, we give implicit summation formulas for this generalization. In Section 4, we consider some statistical applications of the new family in probability distribution theory and reliability.

## 2. A new generalization of the Apostol Hermite-Genocchi polynomials

## Definition 2.1.

Let $a, b$ and $c$ be positive integers with the condition $a \neq b$. A new generalization of the Apostol Hermite-Genocchi polynomials ${ }_{H} \boldsymbol{M}_{n}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right)$ for nonnegative integer $n$ is defined by means of the generating function

$$
\begin{align*}
& \sum_{n=0}^{\infty}{ }_{H} \boldsymbol{M}_{n}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!}=\frac{(-1)^{r} t^{r k} 2^{r(1-k)}}{\prod_{i=0}^{r-1}\left(\alpha_{i} b^{t}-a^{t}\right)} c^{x t+h(t, y)}, \\
& \left(|t|<\left|\frac{\log \left(\alpha_{i}\right)}{\log \left(\frac{b}{a}\right)}\right| ; a, b, c \in \mathbb{R}^{+} ; \alpha_{i} \neq 1 ; \forall i=0,1, \cdots, r-1\right), \tag{7}
\end{align*}
$$

where $k \in \mathbf{N}_{0} ; r \in \mathbb{C} ; \bar{\alpha}_{r}=\left(\alpha_{0}, \alpha_{1}, \cdots, \alpha_{r-1}\right)$ is a sequence of complex numbers.
Setting $h(t, y)=y t^{2}$ in (7), we get the following definition.

## Definition 2.2.

Let $a, b$ and $c$ be positive integers with the condition $a \neq b$. A new generalization of the Apostol Hermite-Genocchi polynomials ${ }_{H} M_{n}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right)$ for nonnegative integer $n$ is defined by means of the generating function

$$
\begin{align*}
& \sum_{n=0}^{\infty}{ }_{H} M_{n}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!}=\frac{(-1)^{r} t^{r k} 2^{r(1-k)}}{\prod_{i=0}^{r-1}\left(\alpha_{i} b^{t}-a^{t}\right)} c^{x t+y t^{2}} \\
& \left(|t|<\left|\frac{\log \left(\alpha_{i}\right)}{\log \left(\frac{b}{a}\right)}\right| ; a, b, c \in \mathbb{R}^{+} ; \alpha_{i} \neq 1 ; \forall i=0,1, \cdots, r-1\right), \tag{8}
\end{align*}
$$

where $k \in \mathbf{N}_{0} ; r \in \mathbb{C} ; \bar{\alpha}_{r}=\left(\alpha_{0}, \alpha_{1}, \cdots, \alpha_{r-1}\right)$ is a sequence of complex numbers.
Remark 2.3. When $\alpha_{i} \neq 1, i=0,1, \ldots, r-1$ in (7) and (8), the generalized Apostol-Genocchi polynomials should tacitly be restricted to non negative integer values.

## Remark 2.4.

If we set $x=y=0$ in (8), then we obtain the new unified generalized Apostol Hermite-Genocchi numbers, as

$$
{ }_{H} M_{n}^{(r)}\left(0,0 ; a, b, 1 ; \bar{\alpha}_{r}\right)={ }_{H} M_{n}^{(r)}\left(a, b ; \bar{\alpha}_{r}\right) .
$$

Remark 2.5. By comparing the generating function in (7) and (4), (5) and (6), we obtain the following relationships

1. ${ }_{H} \boldsymbol{M}_{n}^{(r)}(x, y ; 1,1, e, e, \lambda)=(-1)^{r} B_{n}^{(,, r)}(x, y ; \lambda)$.
2. ${ }_{H} \boldsymbol{M}_{n}^{(r)}(x, y ; 0,1, e, e,-\lambda)=E_{n}^{(c, r)}(x, y ; \lambda)$.
3. ${ }_{H} \boldsymbol{M}_{n}^{(r)}(x, y ; 1,1, e, e,-\lambda)=(2)^{-r} G_{n}^{(c, r)}(x, y ; \lambda)$.

Moreover, the family of polynomials ${ }_{H} \mathbf{M}_{n}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right)$ and ${ }_{H} M_{n}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right)$ includes well known polynomials, some of which we list below:

1. ${ }_{H} \mathbf{M}_{n}^{(r)}(x, y ; 1, a, b, c ;-\lambda)=2^{-r} G_{n}^{(r)}(x, y ; a, b, c ; \lambda)$.
(Generalized Apostol-Genocchi polynomials, see [1])
2. ${ }_{H} M_{n}^{(r)}(x, y ; 1, a, b, c ;-\lambda)=2^{-r}{ }_{H} G_{n}^{(r)}(x, y ; a, b, c ; \lambda)$.
(Generalized Apostol Hermite-Genocchi polynomials of order $r$, see [8])
3. ${ }_{H} M_{n}^{(r)}\left(x, 0 ; k, 1, e, e ; \bar{\alpha}_{r}\right)=(-1)^{-r} M_{n}^{(r)}\left(x ; k, \bar{\alpha}_{r}\right)$.
(Unified family of generalized Apostol-Bernoulli, Euler and Genocchi polynomials, see [7]).
For the other known polynomials which are related with the family ${ }_{H} M_{n}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right)$, we refer to [8], [13], [28], [33] and [34].
The family of polynomials ${ }_{H} M_{n}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right)$ possess the following interesting properties. These are stated as Theorems 2.6 and 2.7 below.

## Theorem 2.6.

Let $a, b$ and $c$ be positive integers with $a \neq b$. For $x \in \mathbf{R}$ and $n \geq 0$. Then we have

$$
\begin{equation*}
{ }_{H} M_{n}^{(r+\beta)}\left(x+y, z+u ; k, a, b, c ; \bar{\alpha}_{r}\right)=\sum_{k=0}^{\infty}\binom{n}{k}{ }_{H} M_{n}^{(r)}\left(y, z ; k, a, b, c ; \bar{\alpha}_{r}\right)_{H} M_{n}^{(\beta)}\left(x, u ; k, a, b, c ; \bar{\alpha}_{r}\right) . \tag{9}
\end{equation*}
$$

Proof. From (8), we get

$$
\sum_{n=0}^{\infty}{ }_{H} M_{n}^{(r+\beta)}\left(x+y, z+u ; k, a, b, c ; \bar{\alpha}_{r}\right)=\frac{(-1)^{r+\beta} 2^{(r+\beta)(1-k)} t^{(r+\beta) k}}{\prod_{i=0}^{(r+\beta)-1}\left(\alpha_{i} b^{t}-a^{t}\right)} c^{(x+y) t+(z+u) t^{2}}
$$

$$
=\left(\sum_{n=0}^{\infty}{ }_{H} M_{n}^{(r)}\left(y, z ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!}\right)\left(\sum_{n=0}^{\infty}{ }_{H} M_{n}^{(\beta)}\left(x, u ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!}\right) .
$$

By using Cauchy product and comparing the coefficients of $t^{n}$ on both sides, yields (9).

## Theorem 2.7.

Let $a, b$ and $c$ be positive integers with the rule $a \neq b$ for $x \in \mathbf{R}$ and $n \geq 0$. Then we have

$$
\begin{equation*}
{ }_{H} M_{n}^{(r)}\left(x+z, y ; k, a, b, c ; \bar{\alpha}_{r}\right)=\sum_{m=0}^{n}\binom{n}{m}{ }_{H} M_{n-m}^{(r)}\left(z ; k, a, b, c ; \bar{\alpha}_{r}\right) H_{m}(x, y, c) . \tag{10}
\end{equation*}
$$

Proof. From (8), we get

$$
\begin{aligned}
\sum_{n=0}^{\infty}{ }_{H} M_{n}^{(r)}\left(x+z, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} & =\frac{(-1)^{r} 2^{r(1-k)} t^{r k}}{{ }_{r-1}^{r-1}\left(\alpha_{i} b^{t}-a^{t}\right)} c^{(x+z) t+y t^{2}} \\
& =\sum_{n=0}^{\infty}{ }_{H} M_{n}^{(r)}\left(z ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} \sum_{m=0}^{\infty} H_{m}(x, y, c) \frac{t^{m}}{m!},
\end{aligned}
$$

using Cauchy product and equating the coefficients of $t^{n}$ on both sides of the last equation, yields (10).

## 3. Implicit summation formulas on the generalized Apostol Hermite-Genocchi polynomials

Theorem 3.1.
Let $a, b$ and $c$ be positive integers with $a \neq b$ for $x, y \in \mathbf{R}$ and $n \geq 0$. Then we have

$$
\begin{equation*}
{ }_{H} M_{n}^{(r)}\left(x+z, y ; k, a, b, c ; \bar{\alpha}_{r}\right)=\sum_{l=0}^{n}\binom{n}{l} z^{n-l}(\ln c)^{n-l}{ }_{H} M_{n}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) . \tag{11}
\end{equation*}
$$

Proof. From Eq. (8), we have

$$
\begin{aligned}
\sum_{n=0}^{\infty}{ }_{H} M_{n}^{(r)}\left(x+z, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} & =\frac{(-1)^{r} 2^{r(1-k)} t^{r k}}{\prod_{i=0}^{r-1}\left(\alpha_{i} b^{t}-a^{t}\right)} c^{(x+z) t+y t^{2}} \\
& =\sum_{i=0}^{\infty}{ }_{H} M_{i}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{i}}{i!} \sum_{l=0}^{\infty} \frac{(z t \log c)^{l}}{l!},
\end{aligned}
$$

using Cauchy product and equating the coefficients of $t^{n}$ on both sides of the last equation, yields (11).
Theorem 3.2.
Let $a, b$ and $c$ positive integers, by $a \neq b$ then, for $x, y \in \mathbf{R}$ and $n, m \geq 0$, we have

$$
\begin{equation*}
{ }_{H} M_{n+m}^{(r)}\left(z, y ; k, a, b, c ; \bar{\alpha}_{r}\right)=\sum_{s=0}^{m} \sum_{\ell=0}^{n}\binom{m}{s}\binom{n}{\ell}(\log c)^{s+\ell}(z-x)^{s+\ell}{ }_{H} M_{n+m-s-\ell}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) . \tag{12}
\end{equation*}
$$

Proof. Replacing $t$ by $t+u$ and rewrite the generating function (8) as the following

$$
\frac{(-1)^{r}(t+u)^{r k} 2^{r(1-k)}}{\prod_{i=0}^{r-1}\left(\alpha_{i} b^{t+u}-a^{t+u}\right)} c^{x(t+u)+y(t+u)^{2}}=\sum_{n=0}^{\infty} \sum_{m=0}^{\infty}{ }_{H} M_{n+m}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} \frac{u^{m}}{m!}
$$

$$
\begin{equation*}
\frac{(-1)^{r}(t+u)^{r k} 2^{r(1-k)}}{\prod_{i=0}^{r-1}\left(\alpha_{i} b^{t+u}-a^{t+u}\right)} c^{y(t+u)^{2}}=c^{-x(t+u)} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty}{ }_{H} M_{n+m}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} \frac{u^{m}}{m!} \tag{13}
\end{equation*}
$$

Replacing $x$ by $z$ in Eq. (13), we have

$$
\begin{align*}
& c^{-x(t+u)} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty}{ }_{H} M_{n+m}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} \frac{u^{m}}{m!}=c^{-z(t+u)} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty}{ }_{H} M_{n+m}^{(r)}\left(z, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} \frac{u^{m}}{m!} \\
& c^{(z-x)(t+u)} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty}{ }_{H} M_{n+m}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} \frac{u^{m}}{m!}=\sum_{n=0}^{\infty} \sum_{m=0}^{\infty}{ }_{H} M_{n+m}^{(r)}\left(z, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} \frac{u^{m}}{m!} . \tag{14}
\end{align*}
$$

By applying [see Pathan and khan [24], p. 52]

$$
\sum_{N=0}^{\infty} f(N) \frac{(x+y)^{N}}{N!}=\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} f(n+m) \frac{x^{n}}{n!} \frac{y^{m}}{m!}
$$

to $c^{(z-x)(t+u)}$ in Eq. (14), we get

$$
\begin{align*}
& \sum_{N=0}^{\infty}(\log c)^{N} \frac{[(z-x)(t+u)]^{N}}{N!} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty}{ }_{H} M_{n+m}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} \frac{u^{m}}{m!}=\sum_{n=0}^{\infty} \sum_{m=0}^{\infty}{ }_{H} M_{n+m}^{(r)}\left(z, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} \frac{u^{m}}{m!} . \\
& \sum_{\ell=0}^{\infty} \sum_{s=0}^{\infty} \frac{(\log c)^{s+\ell}(z-x)^{s+\ell}}{\ell!s!} t^{\ell} u^{s} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty}{ }_{H} M_{n+m}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r} \frac{t^{n}}{n!} \frac{u^{m}}{m!}\right. \\
& =\sum_{n=0}^{\infty} \sum_{m=0}^{\infty}{ }_{H} M_{n+m}^{(r)}\left(z, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} \frac{u^{m}}{m!} . \tag{15}
\end{align*}
$$

Replacing $n$ by $n-\ell$ and $m$ by $m-s$ in Eq. (15), we have

$$
\begin{aligned}
& \sum_{\ell=0}^{\infty} \sum_{s=0}^{\infty} \frac{(\log c)^{s+\ell}(z-x)^{s+\ell}}{\ell!s!} t^{\ell} u^{s} \sum_{n=\ell}^{\infty} \sum_{m=s}^{\infty}{ }_{H} M_{n+m-\ell-s}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n-\ell}}{(n-\ell)!} \frac{u^{m-s}}{(m-s)!} \\
& =\sum_{n=0}^{\infty} \sum_{m=0}^{\infty}{ }_{H} M_{n+m}^{(r)}\left(z, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} \frac{u^{m}}{m!} .
\end{aligned}
$$

By using the lemma in [Srivastava [28], p. 100], we get

$$
\begin{aligned}
& \sum_{n=0}^{\infty} \sum_{m=0}^{\infty}\left(\sum_{\ell=0}^{\infty} \sum_{s=0}^{\infty} \frac{(\log c)^{s+\ell}(z-x)^{s+\ell}}{\ell!s!}{ }_{H} M_{n+m-\ell-s}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right)\right) \frac{t^{n}}{(n-\ell)!} \frac{u^{m}}{(m-s)!} \\
& =\sum_{n=0}^{\infty} \sum_{m=0}^{\infty}{ }_{H} M_{n+m}^{(r)}\left(z, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} \frac{u^{m}}{m!} .
\end{aligned}
$$

Comparing the coefficients of $t^{n} u^{m}$, yields (12).

## Theorem 3.3.

Let $a, b$ and $c$ be positive integers with the rule $a \neq b$ for $x, y \in \mathbf{R}$ and $n \geq 0$, we have

$$
\begin{equation*}
{ }_{H} M_{n}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right)=\sum_{m=0}^{n}\binom{n}{m}{ }_{H} M_{n-m}^{(r)}\left(a, b ; \bar{\alpha}_{r}\right) H_{m}(x, y, c) . \tag{16}
\end{equation*}
$$

Proof. From Eq. (8), we have

$$
\begin{aligned}
\sum_{n=0}^{\infty}{ }_{H} M_{n}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} & =\frac{(-1)^{r} 2^{r(1-k)} t^{r k}}{\prod_{i=0}^{r-1}\left(\alpha_{i} b^{t}-a^{t}\right)} c^{(x) t+y t^{2}} \\
& =\sum_{n=0}^{\infty}\left(\sum_{m=0}^{n}\binom{n}{m}_{H} M_{n-m}^{(r)}\left(a, b ; \bar{\alpha}_{r}\right) H_{m}(x, y, c)\right) \frac{t^{n}}{n!}
\end{aligned}
$$

Thus, equating the coefficients of $t^{n}$ on both sides of last equation, yields (16).

## Theorem 3.4.

For arbitrary real or complex parameter ( $r$ ), the following implicit summation formula holds true

$$
\begin{equation*}
{ }_{H} M_{n}^{(r)}\left(x+1, y ; k, a, b, c ; \bar{\alpha}_{r}\right)=\sum_{k=0}^{n}\binom{n}{k}(\log c)^{n-k}{ }_{H} M_{n}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) . \tag{17}
\end{equation*}
$$

Proof. From (8), we have

$$
\begin{aligned}
\sum_{n=0}^{\infty}{ }_{H} M_{n}^{(r)}\left(x+1, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} & =\frac{(-1)^{r} 2^{r(1-k)} t^{r k}}{\prod_{i=0}^{r-1}\left(\alpha_{i} b^{t}-a^{t}\right)} c^{(x+1) t+y t^{2}} \\
& =\left(\sum_{k=0}^{\infty}{ }_{H} M_{k}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{k}}{k!}\right)\left(\sum_{n=0}^{\infty}(\log c)^{n} \frac{t^{n}}{n!}\right)
\end{aligned}
$$

By using Cauchy product and equating the coefficients of $t^{n}$ on both sides of last equation, yields (17).

## Theorem 3.5.

For arbitrary real or complex parameter ( $r$ ), the following implicit summation formula holds true

$$
\begin{equation*}
\sum_{k=0}^{n}\binom{n}{k}(\log a b)^{k} r^{k}{ }_{H} M_{n}^{(r)}\left(-x, y ; k, a, b, c ; \bar{\alpha}_{r}\right)=(-1)^{n-r k}{ }_{H} M_{n}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) . \tag{18}
\end{equation*}
$$

Proof. From (8), we have

$$
\begin{aligned}
& \sum_{n=0}^{\infty}\left[1-(-1)^{n}\right]_{H} M_{n}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!}=\frac{(-1)^{r} 2^{r(1-k) t^{r k}}}{\prod_{i=0}^{r-1}\left(\alpha_{i} b^{t}-a^{t}\right)} c^{x t+y t^{2}}-\frac{(-1)^{r} 2^{r(1-k)(-t)^{r k}}}{\prod_{i=0}^{r-1}\left(\alpha_{i} b^{-t}-a^{-t}\right)} c^{-x t+y t^{2}} \\
& =c^{y t^{2}}\left[\frac{(-1)^{r} 2^{r(1-k) t^{r k}}}{\prod_{i=0}^{r-1}\left(\alpha_{i} b^{t}-a^{t}\right)} c^{x t}-(-1)^{r k}(a b)^{r t} \frac{(-1)^{r} 2^{r(1-k)(t)^{r k}}}{\prod_{i=0}^{r-1}\left(\alpha_{i} a^{t}-b^{t}\right)} c^{-x t}\right] \\
& =\sum_{n=0}^{\infty}{ }_{H} M_{n}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!}-(-1)^{r k}\left(\sum_{k=0}^{\infty}(\log a b)^{k} \frac{r t^{k}}{k!}\right) \sum_{n=0}^{\infty}{ }_{H} M_{n}^{(r)}\left(-x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} \\
& =\sum_{n=0}^{\infty}{ }_{H} M_{n}^{(r)}\left(x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!}-(-1)^{r k} \sum_{n=0}^{\infty} \sum_{k=0}^{n}(\log a b)^{k} r^{k}{ }_{H} M_{n-k}^{(r)}\left(-x, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} .
\end{aligned}
$$

Equating the coefficients of $t^{n}$ on both sides, yields (18).

## Theorem 3.6.

Let $a, b$ and $c$ be positive integers by $a \neq b$. For $x, y \in \mathbb{R}$ and $n \geq 0$. Then we have

$$
\begin{equation*}
{ }_{H} M_{n}^{(r)}\left(x+r, y ; k, a, b, c ; \bar{\alpha}_{r}\right)=\sum_{k=0}^{\left[\frac{n}{2}\right]}\binom{n}{2 k} y^{k}(\log c)^{k}{ }_{H} M_{n-2 k}^{(r)}\left(x ; k, \frac{a}{c}, \frac{b}{c}, c ; \bar{\alpha}_{r}\right), \tag{19}
\end{equation*}
$$

where [.] is Gauss notation, and represents the maximum integer which does not exceed a number in the square brackets.

Proof. From (8), we have

$$
\begin{aligned}
\sum_{n=0}^{\infty} H_{H} M_{n}^{(r)}\left(x+r, y ; k, a, b, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} & =\frac{(-1)^{r} 2^{r(1-k)} t^{r k}}{\prod_{i=0}^{r-1}\left(\alpha_{i}\left(\frac{b}{c}\right)^{t}-\left(\frac{a}{c}\right)^{t}\right)} c^{x t} c^{y t^{2}} \\
& =\sum_{n=0}^{\infty} \sum_{k=0}^{\left[\frac{n}{2}\right]}\binom{n}{2 k}(\log c)^{k} y^{k} M_{n-2 k}^{(r)}\left(x ; k, \frac{a}{c}, \frac{b}{c}, c ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!} .
\end{aligned}
$$

Equating the coefficients of $t^{n}$, yields (19).

## Theorem 3.7.

Explicit formula of the generalized Apostol Hermite-Genocchi polynomials is given by

$$
\begin{equation*}
{ }_{H} M_{n}^{(r)}\left(\alpha, \beta ; \bar{\alpha}_{r}\right)=2^{r} \sum_{x_{1}, \ldots, x_{n}=0} \prod_{i=1}^{r}\left(\alpha_{i-1}\right)^{x_{i}} \sum_{k=0}^{\left[\frac{n}{m}\right]} \frac{\beta^{k} n!}{k!(n-m k)!}(\alpha+X)^{n-m k}, \tag{20}
\end{equation*}
$$

where $X=x_{1}+x_{2}+\ldots+x_{r}$.
Proof. Put $x=\alpha, y=\beta, b=c=e, a=1, k=0$ and $h(t, \beta)=\beta t^{m}$ in (7) we have

$$
\sum_{n=0}^{\infty}{ }_{H} M_{n}^{(r)}\left(\alpha, \beta ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!}=2^{r} \sum_{x_{1}, \ldots, x_{r}=0} \prod_{i=1}^{r}\left(\alpha_{i-1}\right)^{x_{i}} e^{\left(x_{1}+\ldots+x_{r}+\alpha\right) t+\beta t^{m}}
$$

Let $x_{1}+x_{2}+\ldots .+x_{r}=X$, we have:

$$
\sum_{n=0}^{\infty}{ }_{H} M_{n}(r)\left(\alpha, \beta ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!}=2^{r} \sum_{x_{1}, \ldots, \alpha_{r}=0} \prod_{i=1}^{r}\left(\alpha_{i-1}\right)^{x_{i}} e^{(X+\alpha) t+\beta t^{m}}
$$

but the generating function of the generalized Hermite polynomial is given by

$$
e^{\alpha t+\beta t^{m}}=\sum_{n=0}^{\infty} H_{n, m}(\alpha, \beta) \frac{t^{n}}{n!}
$$

then

$$
\sum_{n=0}^{\infty}{ }_{H} M_{n}^{(r)}\left(\alpha, \beta ; \bar{\alpha}_{r}\right) \frac{t^{n}}{n!}=2^{r} \sum_{n=0}^{\infty}\left[\sum_{x_{1}, \ldots, x_{r}=0} \prod_{i=1}^{r}\left(\alpha_{i-1}\right)^{x_{i}} H_{n, m}(\alpha+X, \beta)\right] \frac{t^{n}}{n!}
$$

Equating the coefficients $t^{n}$ on both sides and form the definition of generalized Hermite polynomials, we have

$$
H_{n, m}(\alpha+X, \beta)=\sum_{k=0}^{\left[\frac{n}{m}\right]} \frac{\beta^{k} n!}{k!(n-m k)!}(\alpha+X)^{n-m k}
$$

this yields (20).

## 4. Application involving probability distribution and some concepts of reliability

## Definition 4.1.

Let $X_{1}, X_{2}, \ldots, X_{r}$ be nonnegative random variable. Then $\underline{\boldsymbol{X}}=\left(X_{1}, X_{2}, \ldots, X_{r}\right)$ is said to be generalized HermiteGenocchi distribution, if its probability mass function is

$$
\begin{equation*}
P(\underline{\boldsymbol{X}})=\mathbf{B} \prod_{i=1}^{r}\left(\alpha_{i-1}\right)^{x_{i}} H_{n, m}\left(\sum_{i=1}^{r} x_{i}+\gamma, \beta\right), \quad \beta, \gamma \geq 0 ; r \geq 1, m \in N \tag{21}
\end{equation*}
$$

where normalizing constant is given by

$$
\frac{1}{\mathbf{B}}={ }_{H} M_{n}^{(r)}\left(\gamma, \beta ; \bar{\alpha}_{r}\right)=\sum_{\ell_{1}, \ell_{2}, \ldots, \ell_{r}=0}^{\infty} \prod_{i=1}^{r}\left(\alpha_{i-1}\right)^{\ell_{i}} H_{n, m}\left(\sum_{i=1}^{r} \ell_{i}+\gamma, \beta\right),
$$

and

$$
H_{n, m}\left(\sum_{i=1}^{r} x_{i}+\gamma, \beta\right)=\sum_{k=0}^{\left[\frac{n}{m}\right]} \frac{\beta^{k}}{k!} \frac{n!}{(n-m k)!}\left(\sum_{i=1}^{r} x_{i}+\gamma\right)^{n-m k}
$$

${ }_{H} M_{n}^{(r)}\left(\gamma, \beta ; \bar{\alpha}_{r}\right)$ is convergent and positive for $\bar{\alpha}_{r}=\left(\alpha_{0}, \alpha_{1}, \ldots, \alpha_{r-1}\right), 0<\alpha_{r}<1$ and the distribution is denoted by $G H G\left[m ; \bar{\alpha}_{r} ; \gamma, \beta\right]$.

## Definition 4.2.

Let $m=2$ in (21), then $\underline{X}$ is said to have Hermite-Genocchi distribution, if its probability mass function is

$$
\begin{equation*}
P(\underline{\boldsymbol{X}})=\mathbf{B} \prod_{i=1}^{r}\left(\alpha_{i-1}\right)^{X_{i}} H_{n, 2}\left(\sum_{i=1}^{r} x_{i}+\gamma, \beta\right), \tag{22}
\end{equation*}
$$

where

$$
H_{n, 2}\left(\sum_{i=1}^{r} x_{i}+\gamma, \beta\right)=\sum_{k=0}^{\left[\frac{n}{2}\right]} \frac{\beta^{k}}{k!} \frac{n!}{(n-2 k)!}\left(\sum_{i=1}^{r} x_{i}+\gamma\right)^{n-2 k} .
$$

The distribution is denoted by $\operatorname{HG}\left[\bar{\alpha}_{r} ; \gamma, \beta\right]$.
Result 4.1: Let $\underline{X}=\left(X_{1}, \ldots, X_{r}\right)$, following the generalized Hermite-Genocchi distribution, then the probability generating function of $\underline{X}$ is

$$
\begin{equation*}
G_{\underline{X}}(t)=\mathbf{B}_{H} M_{n}^{(r)}\left(\gamma, \beta ; \mathbf{t} \bar{\alpha}_{r}\right) \tag{23}
\end{equation*}
$$

Proof. Form the definition of the probability generating function, we have

$$
G_{\underline{X}}(t)=E\left(\mathbf{t}^{\underline{X}}\right)=\sum_{x_{1}, x_{2}, \ldots, x_{r}=0} P\left(x_{1}, x_{2}, \ldots, x_{r}\right) \mathbf{t}^{\underline{\underline{X}}}
$$

where $\mathbf{t}=\left(t_{1}, t_{2}, \ldots, t_{r}\right)$, this yield (23).
Result 4.2: The moment generating function of the generalized Apostol Hermite-Genocchi distribution is

$$
\begin{equation*}
M_{\underline{X}}(t)=\mathbf{B}_{H} M_{n}^{(r)}\left(\gamma, \beta ; e^{\mathbf{t}} \bar{\alpha}_{r}\right) \tag{24}
\end{equation*}
$$

Result 4.3: The $\ell$ - th factorial moments $\mu_{[f]}$ with moment generating function $M_{\underline{X}}(t)$ of the generalized Hermite-Genocchi distribution is

$$
\begin{equation*}
\mu_{[\ell]}=\mathbf{B} \sum_{x_{1}, x_{2}, \ldots, x_{r}=0}^{\infty}\left(x_{i}\right)_{\ell} \prod_{i=1}^{r}\left(\alpha_{i-1}\right)^{x_{i}} H_{n, m}\left(\sum_{i=1}^{r} x_{i}+\gamma, \beta\right) . \tag{25}
\end{equation*}
$$

Result 4.4: The $\ell$ - th moments $\mu_{\ell}$ with moment generating function $M_{\underline{X}}(t)$ of the generalized HermiteGenocchi distribution is

$$
\begin{equation*}
\grave{\mu}_{\ell}=\mathbf{B} \sum_{x_{1}, x_{2}, \ldots, x_{r}=0}^{\infty} x_{i}^{\ell} \prod_{i=1}^{r}\left(\alpha_{i-1}\right)^{x_{i}} H_{n, m}\left(\sum_{i=1}^{r} x_{i}+\gamma, \beta\right) . \tag{26}
\end{equation*}
$$

Result 4.5: The mean and variance of the generalized Apostol Hermite-Genocchi distribution with $\ell$ - th moments $\grave{\mu}_{\epsilon}$ is

$$
\begin{align*}
E(\underline{X})=\mathbf{B} & \sum_{x_{1}, x_{2}, \ldots, x_{r}=0}^{\infty} x_{i} \prod_{i=1}^{r}\left(\alpha_{i-1}\right)^{x_{i}} H_{n, m}\left(\sum_{i=1}^{r} x_{i}+\gamma, \beta\right)  \tag{27}\\
\operatorname{Var}(\underline{X}) & =\left[\mathbf{B} \sum_{x_{1}, x_{2}, \ldots, x_{r}=0}^{\infty} x_{i}^{2} \prod_{i=1}^{r}\left(\alpha_{i-1}\right)^{x_{i}} H_{n, m}\left(\sum_{i=1}^{r} x_{i}+\gamma, \beta\right)\right]  \tag{28}\\
& -\left[\mathbf{B} \sum_{x_{1}, x_{2}, \ldots, x_{r}=0}^{\infty} x_{i} \prod_{i=1}^{r-1}\left(\alpha_{i-1}\right)^{x_{i}} H_{n, m}\left(\sum_{i=1}^{r} x_{i}+\gamma, \beta\right)\right]^{2}
\end{align*}
$$

Lemma 4.3. Let $X_{i} \sim \operatorname{GHG}\left(m, \alpha_{i}, \gamma, \beta\right), \quad i=1,2, \ldots, r-1$ Then the marginal joint cumulative distribution function

$$
\begin{equation*}
P\left(X_{i} \leq x_{i}\right)=1-\mathbf{B}\left(\alpha_{i-1}\right)^{x_{i}}{ }_{H} M_{n}^{(r)}\left(\gamma+x_{i}+1, \beta ; \bar{\alpha}_{r}\right) \tag{29}
\end{equation*}
$$

Proof. Since

$$
\begin{aligned}
P\left(X_{i} \leq x_{i}\right) & =1-P\left(X_{i}>x_{i}\right) \\
& =1-\mathbf{B} \sum_{\ell_{i}=x_{i}+1}^{\infty} \sum_{\substack{\ell_{1}, \ldots, \ell_{i-1} \\
\ell_{i+1}, \ldots, \ell_{r}=0}}^{\infty}\left(\alpha_{0}\right)^{\ell_{1}}\left(\alpha_{1}\right)^{\ell_{2}} \ldots\left(\alpha_{i-1}\right)^{\ell_{i}} \ldots\left(\alpha_{r-1}\right)^{\ell_{r}} H_{n, m}\left(\sum_{i=1}^{r} \ell_{i}+\gamma, \beta\right) .
\end{aligned}
$$

If setting $\ell_{i}-x_{i}-1=\ell$, then

$$
P\left(X_{i} \leq x_{i}\right)=1-\mathbf{B} \sum_{\substack{\ell_{1}, \ldots, \ell_{i} \\ \ell_{i+1}, \ldots, \ell_{r}=0}}^{\infty}\left(\alpha_{0}\right)^{\ell_{1}}\left(\alpha_{1}\right)^{\ell_{2}} \ldots\left(\alpha_{i-1}\right)^{x_{i}+\ell_{i}}+1 \ldots\left(\alpha_{r-1}\right)^{\ell_{r}} H_{n, m}\left(\sum_{i=1}^{r} \ell_{i}+\gamma+x_{i}+1, \beta\right)
$$

From (21), we obtain (29).

## Theorem 4.4.

If $X_{1}, X_{2}, \ldots, X_{r}$ are mutually independent where $X_{i} \sim \operatorname{GHG}\left(m, \alpha_{i}, \gamma, \beta\right), i=1,2, \ldots, r-1$. Then the multivariate cumulative distribution function is given by

$$
\begin{equation*}
P\left(X_{1} \leq x_{1}, X_{2} \leq x_{2}, \ldots, X_{r} \leq x_{r}\right)=\prod_{i=1}^{r}\left(1-\mathbf{B}\left(\alpha_{i-1}\right)^{x_{i}}{ }_{H} M_{n}^{(r)}\left(\gamma+x_{i}+1, \beta ; \bar{\alpha}_{r}\right)\right) . \tag{30}
\end{equation*}
$$

Proof. Since $X_{1}, X_{2}, \ldots, X_{r}$ are mutually independent, hence

$$
P\left(X_{1} \leq x_{1}, X_{2} \leq x_{2}, \ldots, X_{r} \leq x_{r}\right)=\prod_{i=1}^{r}\left(1-P\left(X_{i}>x_{i}\right)\right)
$$

From (29), we obtain (30).

### 4.1. Reliability concepts for GHG distributions

### 4.1.1. Multivariate reliability function

Theorem 4.5.
Let $\mathrm{x}=\left(x_{1}, x_{2}, \ldots, x_{r}\right) \in \mathbf{R}_{+}^{r}$ representing the lifetimes of $r$-component system with the multivariate reliability function, then

$$
\begin{equation*}
R(\mathrm{x})=\mathbf{B} \prod_{i=1}^{r}\left(\alpha_{i-1}\right)^{x_{i}}{ }_{H} M_{n}^{(r)}\left(\gamma+x_{1}+x_{2}+\ldots+x_{r}, \beta ; \overline{\alpha_{r}}\right) . \tag{31}
\end{equation*}
$$

Proof. From the definition of the multivariate reliability function, see [20] and (21)

$$
\begin{aligned}
R(\mathrm{x}) & =P\left(X_{1} \geq x_{1}, X_{2} \geq x_{2}, \ldots, X_{r} \geq x_{r}\right) \\
& =\sum_{m_{1} \geq x_{1}} \sum_{m_{2} \geq x_{2}} \ldots \sum_{m_{r} \geq x_{r}} P\left(X_{1}=m_{1}, X_{2}=m_{2}, \ldots, X_{r}=m_{r}\right),
\end{aligned}
$$

hence we obtain (31).
Theorem 4.6. $R(x)$ is said to be
i) Multivariate new better than used (Multivariate new worse than used ) MNBU (MNWU) if

$$
\begin{equation*}
{ }_{H} M_{n}^{(r)}\left(\gamma, \beta ; \bar{\alpha}_{r}\right)_{H} M_{n}^{(r)}\left(\mathbf{x}_{\mathbf{r}}+\dot{t}+\gamma, \beta ; \bar{\alpha}_{r}\right) \leq(\geq)_{H} M_{n}^{(r)}\left(\mathbf{x}_{\mathbf{r}}+\gamma, \beta ; \bar{\alpha}_{r}\right)_{H} M_{n}^{(r)}\left(\grave{t}+\gamma, \beta ; \bar{\alpha}_{r}\right) \tag{32}
\end{equation*}
$$

ii) Multivariate new better than used in expectation (Multivariate new worse than used in expectation ) MNBUE (MNWUE) if

$$
\begin{align*}
{ }_{H} M_{n}^{(r)}\left(\gamma, \beta ; \bar{\alpha}_{r}\right) \sum_{t_{1}, t_{2}, \ldots, t_{r}=0} \prod_{i=0}^{r-1} \alpha_{i}{ }_{H} M_{n}^{(r)}\left(\mathbf{x}_{\mathbf{r}}+\dot{t}+\gamma, \beta ; \bar{\alpha}_{r}\right) \leq(\geq) \\
{ }_{H} M_{n}^{(r)}\left(\mathbf{x}_{\mathbf{r}}+\gamma, \beta ; \bar{\alpha}_{r}\right) \sum_{t_{1}, t_{2}, \ldots, t_{r}=0} \prod_{i=0}^{r-1} \alpha_{i}{ }_{H} M_{n}^{(r)}\left(\dot{t}+\gamma, \beta ; \bar{\alpha}_{r}\right), \tag{33}
\end{align*}
$$

where $\mathbf{x}_{\mathbf{r}}=x_{1}+x_{2}+\ldots+x_{r}, \dot{t}=t_{1}+t_{2}+\ldots+t_{r}$.
Proof. If

$$
\begin{aligned}
{ }_{H} M_{n}^{(r)}\left(\mathbf{x}_{\mathbf{r}}+\dot{t}+\gamma, \beta ; \bar{\alpha}_{r}\right) & \leq \frac{{ }_{H} M_{n}^{(r)}\left(\mathbf{X}_{\mathbf{r}}+\gamma, \beta ; \bar{\alpha}_{r}\right)_{H} M_{n}^{(r)}\left(\hat{t}+\gamma, \beta ; \bar{\alpha}_{r}\right)}{{ }_{H} M_{n}^{(r)}\left(\gamma, \beta ; \bar{\alpha}_{r}\right)} \\
\frac{{ }_{H} M_{n}^{(r)}\left(\mathbf{x}_{\mathbf{r}}+\dot{t}+\gamma, \beta ; \bar{\alpha}_{r}\right)}{{ }_{H} M_{n}^{(r)}\left(\gamma, \beta ; \bar{\alpha}_{r}\right)} & \leq \frac{{ }_{H} M_{n}^{(r)}\left(\mathbf{x}_{\mathbf{r}}+\gamma, \beta ; \bar{\alpha}_{r}\right)}{{ }_{H} M_{n}^{(r)}\left(\hat{t}+\gamma, \beta ; \bar{\alpha}_{r}\right)} \\
\prod_{i=1}^{r-1}\left(\gamma, \beta ; \bar{\alpha}_{r}\right) & { }_{H} M_{n}^{(r)}\left(\gamma, \beta ; \bar{\alpha}_{r}\right) \\
\left.{ }_{i-1}\right)^{x_{i}+t_{i}} \frac{{ }_{H} M_{n}^{(r)}\left(\mathbf{x}_{\mathbf{r}}+\hat{t}+\gamma, \beta ; \bar{\alpha}_{r}\right)}{{ }_{H} M_{n}^{(r)}\left(\gamma, \beta ; \bar{\alpha}_{r}\right)} & \leq \prod_{i=1}^{r-1}\left(\alpha_{i-1}\right)^{x_{i}} \frac{{ }_{H} M_{n}^{(r)}\left(\mathbf{x}_{\mathbf{r}}+\gamma, \beta ; \bar{\alpha}_{r}\right)}{{ }_{H} M_{n}^{(r)}\left(\gamma, \beta ; \bar{\alpha}_{r}\right)} \prod_{i=1}^{r-1}\left(\alpha_{i-1}\right)^{t_{i}} \frac{{ }_{H} M_{n}^{(r)}\left(\hat{t}+\gamma, \beta ; \bar{\alpha}_{r}\right)}{{ }_{H} M_{n}^{(r)}\left(\gamma, \beta ; \bar{\alpha}_{r}\right)}
\end{aligned}
$$

hence, we get

$$
R\left(x_{1}+t_{1}, x_{1}+t_{1}, \ldots, x_{1}+t_{1}\right) \leq R\left(x_{1}, x_{2}, \ldots, x_{r}\right) R\left(t_{1}, t_{2}, \ldots, t_{r}\right)
$$

From the definition of the Multivariate new better used, then $R(x)$ is MNBU.
Similarly, from the definition of MNBUE (multivariate new better used in expectation), then $R(x)$ is MNBUE.

### 4.1.2. Multivariate hazard rate function

The multivariate hazard rate function is defined as, see [20]

$$
h(x)=\left(h_{1}(x), h_{2}(x), \ldots, h_{r}(x)\right)
$$

$$
\begin{aligned}
h_{i} & =P\left(X_{i}=x_{i} \mid X \geq x\right) \\
& =1-\frac{R\left(x_{1}, x_{2}, \ldots, x_{i-1}, x_{i}+1, x_{i-1}, \ldots, x_{r}\right)}{R\left(x_{1}, x_{2}, \ldots, x_{r}\right)}
\end{aligned}
$$

where $\mathrm{x}=\left(x_{1}, x_{2}, \ldots, x_{r}\right) \in \mathbf{R}_{+}^{r}$, so we obtain the following theorems.

## Theorem 4.7.

The multivariate hazard rate function of GHG distribution is given by

$$
\begin{equation*}
h_{i}(x)=1-\alpha_{i-1} \frac{{ }_{H} M_{n}^{(r)}\left(x_{1}+x_{2}+\ldots+x_{i-1}+x_{i}+1+x_{i-1}+\ldots+x_{r}+\gamma, \beta ; \bar{\alpha}_{r}\right)}{{ }_{H} M_{n}^{(r)}\left(x_{1}+x_{2}+\ldots+x_{r}+\gamma, \beta ; \bar{\alpha}_{r}\right)} . \tag{34}
\end{equation*}
$$

## Theorem 4.8.

Let $\grave{\mathbf{X}}_{\mathbf{r}}=\left(x_{1}+x_{2}+\ldots+x_{i-1}+x_{i}+1+x_{i+1}+\ldots+x_{r}\right), \mathbf{x}_{\mathbf{r}}=\left(x_{1}+x_{2}+\ldots+x_{r}\right)$ and $\hat{t}=t_{1}+t_{2}+\ldots+t_{r}$, then the following statement about GHG distribution holds.
The GHG distribution is multivariate increasing hazard rate (multivariate decreasing hazard rate) MIHR (MDHR) iff

$$
\begin{equation*}
\frac{{ }_{H} M_{n}^{(r)}\left(\grave{\mathbf{X}}_{\mathbf{r}}+\dot{t}+\gamma, \beta ; \bar{\alpha}_{r}\right)}{{ }_{H} M_{n}^{(r)}\left(\mathbf{x}_{\mathbf{r}}+\mathbf{t}+\gamma, \beta ; \bar{\alpha}_{r}\right)} \leq(\geq) \frac{{ }_{H} M_{n}^{(r)}\left(\grave{\mathbf{X}}_{\mathbf{r}}+\gamma, \beta ; \bar{\alpha}_{r}\right)}{{ }_{H} M_{n}^{(r)}\left(\mathbf{x}_{\mathbf{r}}+\gamma, \beta ; \bar{\alpha}_{r}\right)} . \tag{35}
\end{equation*}
$$

Proof. If

$$
\frac{{ }_{H} M_{n}^{(r)}\left(\grave{\mathbf{X}}_{\mathbf{r}}+\dot{t}+\gamma, \beta ; \bar{\alpha}_{r}\right)}{{ }_{H} M_{n}^{(r)}\left(\mathbf{x}_{\mathbf{r}}+\mathbf{t}+\gamma, \beta ; \bar{\alpha}_{r}\right)} \leq \frac{{ }_{H} M_{n}^{(r)}\left(\grave{\mathbf{X}}_{\mathbf{r}}+\gamma, \beta ; \bar{\alpha}_{r}\right)}{{ }_{H} M_{n}^{(r)}\left(\mathbf{x}_{\mathbf{r}}+\gamma, \beta ; \bar{\alpha}_{r}\right)},
$$

then

$$
1-\alpha_{i-1} \frac{{ }_{H} M_{n}^{(r)}\left(\grave{\mathbf{X}}_{\mathbf{r}}+\dot{t}+\gamma, \beta ; \bar{\alpha}_{r}\right)}{{ }_{H} M_{n}^{(r)}\left(\mathbf{x}_{\mathbf{r}}+\mathbf{t}+\gamma, \beta ; \bar{\alpha}_{r}\right)} \geq 1-\alpha_{i-1} \frac{{ }_{H} M_{n}^{(r)}\left(\grave{\mathbf{X}}_{\mathbf{r}}+\gamma, \beta ; \bar{\alpha}_{r}\right)}{{ }_{H} M_{n}^{(r)}\left(\mathbf{x}_{\mathbf{r}}+\gamma, \beta ; \bar{\alpha}_{r}\right)},
$$

hence

$$
h_{i}\left(x_{1}+t_{1}, \ldots, x_{i}+t_{i}, \ldots, x_{r}+t_{r}\right) \geq h_{i}\left(x_{1}, x_{2}, \ldots, x_{r}\right)
$$

From the definition of the multivariate increasing Hazard rate, we have GHG distribution is MIHR (multivariate increasing Hazard rate).

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