A NOTE ON FRACTIONAL INTEGRATION

Branislav Martić

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1. In the last two theorems in [1] S. L. Bora and R. K. Saxena have established connections between Weyl fractional integral, Meijer and Hankel's transforms. We give here to these theorems the following forms:

Theorem I. If

$$W_{ii} \{ f(1/t); p \} = h(p; \mu)$$

then

(1.1)
$$\mathscr{L}\left\{t^{2\mu-2}h\left(1/t^2;\mu\right);p\right\} = 2^{\mu+1/2}\pi^{-1/2}p^{-\mu} \mathscr{K}_{\mu-1/2}\left\{t^{-\mu-2}f\left(t^2\right);p\right\}$$

provided that the Weyl integral of |f(1/t)| exists, Re $(\mu) > 0$ and Re (p) > 0.

Theorem II. If

$$W_{\mu}\left\{f(t);p\right\}=h\left(p;\mu\right)$$

then

(1.2)
$$H_{\nu}\left\{t^{\nu+1/2}h(t^2;\mu);p\right\} = 2^{\mu}p^{-\mu}H_{\nu+\mu}\left\{t^{\mu+\nu+1/2}f(t^2);p\right\}$$

provided that the Weyl integral of |f(t)| exists, |Re(v)| > 1 and $Re(\mu) > 0$.

All definitions here are taken from [2]. We list them without many comments. We call

$$h(y; \mu) = W_{\mu} \{f(x); y\} = \frac{1}{\Gamma(\mu)} \int_{y}^{\infty} f(x) (x - y)^{\mu - 1} dx$$

the Weyl fractional integral of order μ of f(x). We call

(1.3)
$$\mathcal{K}_{\nu} \{ f(x); y \} = \int_{0}^{\infty} f(x) K_{\nu}(xy) (xy)^{1/2} dx.$$

$$H_{\nu}\left\{f(x);y\right\} = \int_{0}^{\infty} f(x) \mathcal{J}_{\nu}(xy) (xy)^{1/2} dx, \ y > 0$$

the *Meijer* and *Hankel*'s transforms of order ν of f(x) respectively. The *Laplace* transform of f(x) has the form

(1.4)
$$\mathscr{L}\left\{f(x);p\right\} = \int_{0}^{\infty} e^{-pt} f(t) dt, \ Re\left(p\right) > 0.$$

In [1] some of these definitions are taken with slight modifications, i. e. on the r. h. s. of (1.3) stands a factor $\sqrt[l]{2\pi^{-1}}$ y and on the r. h. s. of (1.4) stands a factor p. Therefore our expression on the r. h. s. of (1.1) differs from the corresponding in [1] in which our factor $\sqrt[l]{2\pi^{-1}}$ is omitted.

The object of the present note is to give very simple proofs of the quoted Theorems which involve minimum technique and different from those in [1].

2. Proof of Theorem I. If we start with the connection [2, p. 122]

$$\mathcal{K}_{\nu}\{f(x);y\} = \frac{\pi^{1/2} 2^{-\nu} y^{\nu+1/2}}{\Gamma(\nu+1/2)} \mathcal{L}\left\{\int_{0}^{x} (x^2-t^2)^{\nu-1/2} t^{1/2-\nu} f(t) dt;y\right\},\,$$

$$Re(v) > -1/2$$

and write v-1/2 for v and $x^{-v-2}f(x^2)$ for f(x) we obtain

$$\mathcal{K}_{\nu-1/2}\left\{x^{-\nu-2}f(x^{2});y\right\} = \frac{\pi^{1/2}2^{-\nu+1/2}y^{\nu}}{\Gamma(\nu)} \mathcal{L}\left\{\int_{0}^{x} (x^{2}-t^{2})^{\nu-1}t^{-2\nu-1}f(t^{2})dt;y\right\},$$

$$(2.1) \qquad Re(\nu) > 0.$$

Next we notice that

$$\frac{1}{\Gamma(\nu)} \int_{0}^{x} (x^{2} - t^{2})^{\nu - 1} t^{-2\nu - 1} f(t^{2}) dt = \frac{1}{2\Gamma(\nu)} \int_{x}^{0} f(t^{2}) x^{2\nu - 2} \left(\frac{1}{t^{2}} - \frac{1}{x^{2}}\right)^{\nu - 1} (-2t^{-3}) dt =
= \frac{1}{2\Gamma(\nu)} x^{2\nu - 2} \int_{1/x^{2}}^{\infty} f(1/s) \left(s - \frac{1}{x^{2}}\right)^{\nu - 1} ds = 2^{-1} x^{2\nu - 2} W_{\nu} \{f(1/s); x^{-2}\} =
= 2^{-1} x^{2\nu - 2} h(x^{-2}; \nu)$$

which combined with (2.1) proves (1.1).

Proof of Theorem II. Take now [2. p. 6 (14)]

$$\int_{0}^{\infty} \left\{ x^{1/2+\nu} \int_{x}^{\infty} \xi^{1/2-\mu-\nu} (\xi^{2}-x^{2})^{\mu-1} f(\xi) d\xi \right\} \mathcal{J}_{\nu}(xy) (xy)^{1/2} dx =$$

$$= 2^{\mu-1} \Gamma(\mu) y^{-\mu} \int_{0}^{\infty} f(x) \mathcal{J}_{\nu+\mu}(xy) (xy)^{1/2} dx, \ Re(\nu+1) > Re(\mu) > 0.$$

Writing $x^{1/2+\mu+\nu}f(x^2)$ for f(x) we obtain

$$\int_{0}^{\infty} x^{1/2+\nu} \left\{ \int_{x}^{\infty} \xi (\xi^{2} - x^{2})^{\mu-1} f(\xi^{2}) d\xi \right\} \mathcal{J}_{\nu} (xy) (xy)^{1/2} dx$$

$$=2^{\mu-1}\;\Gamma\;(\mu)\;y^{-\mu}\int\limits_{0}^{\infty}x^{\mu+\nu+1/2}f(x^2)\;\mathcal{J}_{\nu+\mu}\;(xy)\;(xy)^{1/2}\;dx,\,Re\;(\nu+1)>Re\;(\mu)>0.$$

Since

$$\int_{x}^{\infty} \xi (\xi^{2} - x^{2})^{\mu - 1} f(\xi^{2}) d\xi = 2^{-1} \int_{x^{2}}^{\infty} (y - x^{2})^{\mu - 1} f(y) dy = 2^{-1} \Gamma(\mu) h(x^{2}; \mu),$$

it follows

$$H_{\mathbf{v}}\left\{x^{1/2+\nu}h(x^2;\mu);\,y\right\} = 2^{\mu}\,y^{-\mu}\,H_{\mathbf{v}+\mu}\left\{x^{\mu+\nu+1/2}f(x^2);\,y\right\},$$

$$Re\,(\nu+1) > Re\,(\mu) > 0,$$

i. e. (1.2).

At the end we note that the method presented here may also be applied to prove other two theorems in [1].

REFERENCES

[1] S. L. Bora and R. K. Saxena, On fractional integration, Publications de l'Institut Mathématique, Beograd, 11 (25), (1971), 19—22.

[2] A. Erdélyi, et al., Tables of integral transforms, Vol. 2, McGraw-Hill New York (1954).

Bjelave 70 Sarajevo Jugoslavija