

## ON THE MEIJER TRANSFORMATION

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**ABSTRACT.** Recently [8], an operational calculus for the operator  $B_{\mu} = t^{-\mu} D t^{1+\mu} D$  with  $-1 < \mu < \infty$  was developed via the algebraic approach [4], [13], [15]. This paper gives the integral transform version. In particular, a differentiation theorem and a convolution theorem are proved.

### 1. INTRODUCTION.

Ditkin [4], and later with Prudnikov [6], developed an operational calculus for the operator  $\frac{d}{dt} t \frac{d}{dt}$  similar to the algebraic approach of Mikusinski [15]. Meller [13], [14] generalized Ditkin's calculus to operators  $B_{\alpha} = t^{-\alpha} D t^{1+\alpha} D$  with  $-1 < \alpha < 1$ . Krätzel [9], [10], [11], [12] gave an integral transform version to Meller's calculus and also generalized the calculus to operators containing  $n^{\text{th}}$  order derivatives. He developed a theory of integral transforms of the form

$$\mathcal{L}_v^{(n)}\{f\}(s) = \int_0^\infty w_v^{(n)}(n(st)^{1/n})f(t)dt,$$

where  $n = 1, 2, \dots$ ,  $\text{Re}(v) > \frac{1}{n} - 1$ , and

$$w_v^{(n)}(z) = \frac{(2\pi)^{\frac{n-1}{2}} \sqrt{n} \left(\frac{z}{n}\right)^{nv}}{\Gamma(v+1-1/n)} \int_1^\infty (y^n-1)^{v-\frac{1}{n}} \exp(-zy) dy.$$

Here,  $\mathcal{L}_v^{(1)}$  is the Laplace transform and  $\mathcal{L}_v^{(2)}$  is the Meijer transform of the form

$$\mathcal{L}_v^{(2)}\{f\}(s) = 2 \int_0^\infty (st)^{v/2} K_v(2\sqrt{st})f(t)dt, \tag{1}$$

where  $K_v(z)$  is the MacDonalld function of order  $v$ . Dimovski [1], [2], [3] developed an operational calculus for the operator

$$B = t^{\alpha_0} \frac{d}{dt} t^{\alpha_1} \frac{d}{dt} \dots t^{\alpha_{n-1}} \frac{d}{dt} t^{\alpha_n},$$

using an integral transform that for  $n = 2$  reduces to the Meijer transform of the form

$$\tilde{k}_v\{f\}(s) = 2s^{-v} \int_0^\infty (st)^{v/2} K_v(2\sqrt{st})f(t)dt. \tag{2}$$

In [8], Koh reconsidered Meller's operator  $B_\mu = t^{-\mu} \frac{d}{dt} t^{1+\mu} \frac{d}{dt}$  but with  $\mu \in (-1, \infty)$ . Following Mikusinski, Ditkin, et. al., he constructed an operational calculus through the field extension of a commutative convolution ring without zero divisors. His calculus reduces to Ditkin's when  $\mu = 0$  and Meller's when  $\mu \in (-1, 1)$ .

In this paper, we give an integral transform analogue of [8] via the Meijer transform of the form

$$k_{\mu}\{f\}(p) = \frac{2p}{\Gamma(\mu+1)} \int_0^{\infty} (pt)^{\mu/2} K_{\mu}(2\sqrt{pt}) f(t) dt \tag{3}$$

for  $\text{Re}(\mu) > -1$ . In particular, we prove a differentiation theorem and a convolution theorem. The presence of a factor  $\frac{2p}{\Gamma(\mu+1)}$  in (3), as opposed to those in (1) and (2), is essential in our convolution theorem.

2. THE MAIN THEOREMS.

We will define the convolution,  $*$ , of two functions,  $f, g$  by

$$f * g = \frac{1}{\Gamma(\mu+1)} D_t^{1-\mu} D^{\mu+1} \int_0^t \xi^{\mu} (t-\xi)^{\mu} \int_0^1 f(x\xi) g[(1-x)(t-\xi)] dx d\xi, \tag{4}$$

see Koh [8], where  $D^{\lambda}$  is the Riemann-Liouville derivative of order  $\lambda$ , see Ross [17]. This convolution exists if, for example,  $f$  and  $g$  are in  $C^{\infty}[0, \infty)$ , the space of infinitely differentiable complex functions on  $[0, \infty)$ .

The following properties of  $K_{\mu}$  will be used:

$$K_{\mu}(2\sqrt{pt}) = \frac{1}{2}(t/p)^{\mu/2} \int_0^{\infty} x^{-\mu-1} \exp(-px - \frac{t}{x}) dx \tag{5.1}$$

$$= \frac{1}{2}(t/p)^{-\mu/2} \int_0^{\infty} x^{\mu-1} \exp(-px - \frac{t}{x}) dx, \tag{5.2}$$

$\text{Re}(\mu) > -1, \text{Re}(p) > 0, \text{Re}(t) > 0$ .

$$2(pt)^{\mu} K_{\mu}(2\sqrt{pt}) \sim \left\{ \begin{array}{l} -\ln t + O(1), \mu = 0 \\ \Gamma(\mu) + O[t^{\min(1, \mu)}], \mu > 0 \\ -\frac{\Gamma(1-\mu)}{\mu} (pt)^{\mu+O(1)}, -1 < \mu < 0 \end{array} \right\}, t \rightarrow 0 \quad (6.1)$$

$$\sim \sqrt{\frac{\pi}{2}} t^{\frac{\mu-1}{2}} e^{-2\sqrt{pt}} \{1 + O(|t|^{-\frac{1}{2}})\}, t \rightarrow \infty. \quad (6.2)$$

$$\frac{d}{dt} \{(pt)^{\pm\mu/2} K_{\mu}(2\sqrt{pt})\} = -p(pt)^{\pm\mu-\frac{1}{2}} K_{\mu\pm 1}(2\sqrt{pt}). \quad (7)$$

In order that the Meijer transform (3) converges, it is sufficient for  $f(t)$  to be locally Lebesgue integrable on  $(0, \infty)$  and  $|f(t)| < Ce^{2\gamma\sqrt{t}}$  ( $t \rightarrow \infty$ ) for  $\mu > 0$  and for  $f(t)$  to remain bounded in the neighbourhood of the origin for  $-1 < \mu \leq 0$ . The integral then converges absolutely within the parabolic region  $\operatorname{Re}\sqrt{p} > \gamma$ . This is clear from the asymptotic behaviors (6.1) and (6.2). Indeed,

$$\begin{aligned} \left| \int_0^{\infty} f(t) (pt)^{\frac{\mu}{2}} K_{\mu}(2\sqrt{pt}) dt \right| &\leq \int_0^{\infty} |f(t)| (pt)^{\frac{\mu}{2}} K_{\mu}(2\sqrt{pt}) dt \\ &\leq \sup_{0 < t < \varepsilon} |f(t)| \int_0^{\varepsilon} (pt)^{\frac{\mu}{2}} K_{\mu}(2\sqrt{pt}) dt + \int_{\varepsilon}^T |f(t)| (pt)^{\frac{\mu}{2}} K_{\mu}(2\sqrt{pt}) dt \\ &\quad + \int_T^{\infty} |f(t)| (pt)^{\frac{\mu}{2}} K_{\mu}(2\sqrt{pt}) dt, \text{ for some } 0 < \varepsilon < T < \infty. \end{aligned} \quad (8)$$

The first integral on the right hand side of (8) exists because of (6.1); the second exists because of the local integrability of  $f(t)$  and the continuity of  $(pt)^{\frac{\mu}{2}} K_{\mu}(2\sqrt{pt})$ ; and the last

integral exists because of (6.2) provided  $\operatorname{Re}\sqrt{p} > \gamma$ . We state this result in

**THEOREM 1.** If  $f(t) \in L_{loc}(0, \infty)$ , if there are constants  $C$  and  $\gamma$  such that  $|f(t)| < Ce^{2\gamma\sqrt{t}}$  as  $t \rightarrow \infty$ , and if  $\lim_{t \rightarrow 0^+} f(t) = f(0^+) < \infty$ , then (3) converges absolutely in  $\operatorname{Re}\sqrt{p} > \gamma$  for all  $\mu \in (-1, \infty)$ . Furthermore, the integral (3) as a function of  $p$  is analytic in the region of convergence.

The proof of the analyticity is standard and is omitted. When a function  $f(t)$  satisfies the hypothesis of theorem 1, we shall write, for brevity,  $f \in \text{HypI}$ . Clearly, if a function  $f$  has continuous derivative on  $[0, \infty)$  and  $f' \in \text{HypI}$ , then  $f \in \text{HypI}$ .

**THEOREM 2.** If  $f \in C^2[0, \infty)$  and  $f' \in \text{HypI}$ , then

$$k_\mu(B_\mu f) = p(k_\mu f) - pf(0^+).$$

**PROOF.**

$$\begin{aligned} k_\mu(B_\mu f) &= \frac{2p^{\frac{\mu}{2}+1}}{\Gamma(\mu+1)} \int_0^\infty [t^{-\mu} \frac{d}{dt} t^{1+\mu} \frac{d}{dt} f(t)] t^{\frac{\mu}{2}} K_\mu(2\sqrt{pt}) dt \\ &= \frac{2p^{\frac{\mu}{2}+1}}{\Gamma(\mu+1)} \{ t^{-\frac{\mu}{2}} K_\mu(2\sqrt{pt}) t^{\mu+1} \frac{df}{dt} \Big|_0^\infty - \int_0^\infty (t^{\mu+1} \frac{df}{dt}) \frac{d}{dt} (t^{-\frac{\mu}{2}} K_\mu(2\sqrt{pt}) dt) \}. \end{aligned}$$

The limit terms vanish because  $f' \in \text{HypI}$ . We now use (7) and another integration by parts to yield

$$\begin{aligned}
 k_{\mu}(B_{\mu}f) &= \frac{2p^{\frac{\mu+3}{2}}}{\Gamma(\mu+1)} \int_0^{\infty} \left(\frac{df}{dt}\right) t^{\frac{\mu+1}{2}} K_{\mu+1}(2\sqrt{pt}) dt \\
 &= \frac{2p^{\frac{\mu+3}{2}}}{\Gamma(\mu+1)} \left\{ -\lim_{t \rightarrow 0^+} [f(t) t^{\frac{\mu+1}{2}} K_{\mu+1}(2\sqrt{pt})] + p^{\frac{1}{2}} \int_0^{\infty} f t^{\frac{\mu}{2}} K_{\mu}(2\sqrt{pt}) dt \right\} \\
 &= pk_{\mu}(f)(p) - pf(0^+). \quad \text{QED}
 \end{aligned}$$

This result immediately generalizes to the next theorem by induction.

**THEOREM 3.** If  $f \in C^{2k}[0, \infty)$  and  $f^{(2k-1)} \in \text{HypI}$ , then

$$k_{\mu}(B_{\mu}^k f) = p^k k_{\mu}[f] - \sum_{j=1}^k p^j B_{\mu}^{k-j} f(0).$$

Note that this theorem is the integral transform version of Lemma 1 of [8]. The operational calculus for the operator  $B_{\mu}$  is now effected through this formula. To solve the initial value problem

$$\begin{aligned}
 Q(B_{\mu})f(t) &= g(t) \\
 f(0) &= C_0, B_{\mu}f(0) = C, \dots, B^{k-1}f(0) = C_{k-1}
 \end{aligned} \tag{9}$$

where  $Q(z)$  is a polynomial, we transform (9) into

$$Q(p)k_{\mu}f = P(p) + k_{\mu}g$$

where  $P(p)$  is a polynomial of degree less than or equal to that of  $Q(p)$ . Therefore

$$k_{\mu}f = \frac{P(p)}{Q(p)} + \frac{1}{Q(p)} (k_{\mu}g)(p)$$

and  $f(t)$  is retrieved by means of an inversion formula and

possibly a convolution theorem.

The following inversion theorem is obtained from Meijer's Theorem [18] through a simple change of variables, viz.  $x \rightarrow \sqrt{t}$  and  $y \rightarrow 2\sqrt{p}$ .

THEOREM 4. Let  $\mu$  be a complex number whose real part is not less than  $-\frac{1}{2}$ . Assume that in  $\text{Re}\sqrt{p} > \gamma_0 \geq 0$ ,  $F(p)$  is an analytic function and is bounded according to  $|F(p)| < M|p|^{-q}$  where  $q > \frac{3}{2}\text{Re}\mu + 2$ . Then for real  $c > \gamma_0$  and for  $\text{Re}\sqrt{p} > c$ ,  $F(p) = k_\mu(f)$  where

$$f(t) = \frac{\Gamma(\mu+1)t^{-\frac{\mu}{2}}}{2\pi i} \int_{\text{Re}\sqrt{p}=c} F(p)p^{-\frac{\mu}{2}-1} I_\mu(2\sqrt{pt}) dp. \tag{10}$$

The following lemma will be used in proving a convolution theorem for  $k_\mu$ .

LEMMA. Letting  $D_\infty^\mu$  denote the Weyl derivative of order  $\mu$ , we have

$$D_\infty^\mu \left\{ (z/t)^{\frac{\mu}{2}} K_\mu(2\sqrt{zt}) \right\} = (-z/t)^\mu K_{2\mu}(2\sqrt{zt}).$$

PROOF. By definition,  $D_\infty^\mu \{f(t)\} = (d/dt)^k W^{k-\mu} \{f(t)\}$ , where  $k-1 < \mu < k$ , and where

$$W^\nu \{f(t)\} = [-1/\Gamma(\nu)] \int_t^\infty f(s)(t-s)^{\nu-1} ds.$$

Since

$$K_\mu(2\sqrt{zt}) = \frac{1}{2}(t/z)^{\mu/2} \int_0^\infty \exp\{-(zy+t/y)\} y^{-\mu-1} dy \tag{11}$$

we have

$$\begin{aligned}
W^{k-\mu}\{t^{-\mu/2}K_{\mu}(2\sqrt{zt})\} &= \\
&= \{-z^{-\mu/2}/2\Gamma(k-\mu)\} \int_t^{\infty} (t-s)^{k-\mu-1} ds \int_0^{\infty} \exp\{-(zy+s/y)\} y^{-\mu-1} dy \\
&= \{-z^{-\mu/2}/2\Gamma(k-\mu)\} \int_0^{\infty} \exp(-zy) y^{-\mu-1} dy \int_t^{\infty} \exp(-s/y) \\
&\quad \cdot (t-s)^{k-\mu-1} ds.
\end{aligned}$$

On putting  $s-t = y\lambda$ ,  $ds = yd\lambda$  and using the definition of the gamma function, this becomes

$$(-1)^{k-\mu} \{z^{-\mu/2}/2\} \int_0^{\infty} \exp\{-(zy+t/y)\} y^{k-2\mu-1} dy.$$

Differentiating  $k$  times with respect to  $t$ , we get

$$\begin{aligned}
D_{\infty}^{\mu}\{t^{-\mu/2}K_{\mu}(2\sqrt{zt})\} &= \\
&= (-1)^{-\mu} \{z^{-\mu/2}/2\} \int_0^{\infty} \exp\{-(zy+t/y)\} y^{-2\mu-1} dy,
\end{aligned}$$

and using (11), with  $\mu$  replaced by  $2\mu$ , completes the proof.

**THEOREM 5.** (Convolution theorem) If  $f$  and  $g$  belong to  $C^{\infty}[0, \infty)$  and  $f^{(n)}$  and  $g^{(n)}$  satisfy HypI for every  $n$ , then  $k_{\mu}(f \star g)$  converges absolutely in  $\text{Re}\sqrt{p} > \gamma_f + \gamma_g$  and

$$k_{\mu}(f \star g) = (k_{\mu}f)(k_{\mu}g) \text{ for } \mu \in (-1, \infty).$$

**PROOF.** We use the two-dimensional Laplace convolution theorem (pp. 26-29, [5]): Let

$$F_1(p, q) \equiv L(f_1) = \int_0^{\infty} \int_0^{\infty} e^{-px-ky} f_1(x, y) dx dy, \quad i = 1, 2$$



and

$$f^*(x, y) = \int_0^x \int_0^y f_1(\xi, \eta) f_2[x-\xi, y-\eta] d\eta d\xi. \tag{12}$$

If  $F_1$  converges absolutely, then so does  $F^*(p, q) \equiv L(f^*)$  and

$$F^*(p, q) = F_1(p, q) F_2(p, q). \tag{13}$$

In (12), let  $f_1(x, y) = x^\mu f(xy)$  and  $f_2(x, y) = x^\mu g(xy)$ .

Then  $f^*(x, y) = \frac{1}{y^{2\mu}} \zeta(xy)$  where

$$\zeta(t) = \int_0^t \int_0^1 w^\mu (t-w)^\mu f(wv) g[(t-w)(1-v)] dv dw, \text{ and}$$

$$\begin{aligned} L[f^*] &= \int_0^\infty \int_0^\infty e^{-px-qy} \zeta(xy) y^{-2\mu} dx dy \\ &= \int_0^\infty \zeta(t) \int_0^\infty e^{-qy-pty^{-1}} y^{-2\mu-1} dy dt. \end{aligned} \tag{14}$$

Similarly,

$$\begin{aligned} L[x^\mu f(xy)] &= \int_0^\infty f(t) dt \int_0^\infty \exp(-py-qty^{-1}) y^{\mu-1} dy \\ &= 2 \int_0^\infty f(t) p^{-\mu} (pqt)^{\frac{\mu}{2}} K_\mu(2\sqrt{pqt}) dt, \end{aligned} \tag{15}$$

on using the integral representation (5.2). Set  $p = 1$  in (14) and (15) and invoke (13); we have

$$\int_0^\infty \zeta(t) dt \int_0^\infty \exp(-qy-ty^{-1}) y^{-2\mu-1} dy = \frac{\Gamma^2(\frac{\mu+1}{2})}{q} (k_\mu f)(k_\mu g). \tag{16}$$

It remains to show that the left hand side of (16) is equal to  $\frac{\Gamma^2(\mu+1)}{q^2} k_\mu(f * g)$ . Indeed, letting  $R_\lambda$  denote the Riemann-

Liouville integral of order  $\lambda$ ,

$$k_{\mu}(f * g) = k_{\mu} \left[ \frac{1}{\Gamma(\mu+1)} B_{\mu} t^{-\mu} D^{\mu} \zeta(t) \right] \quad (17)$$

$$= \frac{q}{\Gamma(\mu+1)} k_{\mu} [t^{-\mu} D^{\mu} \zeta(t)] \quad (18)$$

$$= \frac{2q^2}{\Gamma^2(\mu+1)} \int_0^{\infty} (qt)^{\mu/2} K_{\mu}(2\sqrt{qt}) t^{-\mu} \left(\frac{d}{dt}\right)^k R_{k-\mu} \zeta(t) dt \quad (19)$$

$$= \frac{(-1)^k 2q^2}{\Gamma(k-\mu) \Gamma^2(\mu+1)} \int_0^{\infty} \left(\frac{d}{dt}\right)^k \{(qt)^{\mu/2} K_{\mu}(2\sqrt{qt})\} dt \int_0^t \zeta(s) \cdot (t-s)^{k-\mu-1} ds \quad (20)$$

$$= \frac{(-1)^{\mu} 2q^2}{\Gamma^2(\mu+1)} \int_0^{\infty} \zeta(t) D_{\infty}^{\mu} \{(qt)^{\mu/2} K_{\mu}(2\sqrt{qt})\} dt \quad (21)$$

$$= \frac{2q^2}{\Gamma^2(\mu+1)} \int_0^{\infty} \zeta(t) (qt)^{\mu} K_{2\mu}(2\sqrt{qt}) dt \quad (22)$$

$$= \frac{q^2}{\Gamma^2(\mu+1)} \int_0^{\infty} \zeta(t) dt \int_0^{\infty} \exp(-qy-t/y) y^{-2\mu-1} dy \quad (23)$$

which proves our assertion concerning the left hand side of (16). Equation (17) follows from the definition of convolution. Equation (18) follows from theorem 2 since  $Dt^{-\mu} D^{\mu} \zeta(t) \in \text{HypI}$  for  $f^{(n)}$  and  $g^{(n)} \in \text{HypI}$ . Furthermore, from a theorem of Ritt [16], we have  $f, g = 0(1) \Rightarrow \zeta(t) = 0(t^{2\mu+1}) \Rightarrow t^{-\mu} D^{\mu} \zeta(t) = 0(t)$  as  $t \rightarrow 0^+$ . Thus  $\lim_{t \rightarrow 0^+} t^{-\mu} D^{\mu} \zeta(t) = 0$ . Equation (20) follows from (19) by the definition of the Riemann-Liouville integral,  $R_{k-\mu}$ , and integrating by parts  $k$ -times. The integrated terms vanish at  $t = 0$  and  $t = \infty$  by (6.1), (6.2), and the fact that in the definition of  $\zeta(t)$ , the functions  $f$  and  $g$  satisfy the hypotheses of theorem 5. Equation (22) is due to the preceding lemma. That

$k_{\mu}(f * g)$  converges absolutely follows from the absolute convergence of (13). This completes the proof.

3. SOME OPERATIONAL FORMULAS.

$$\text{Let } F(y) = \int_0^{\infty} f(x) K_{\mu}(xy)^{1/2} dx \equiv \hat{f} \tag{24}$$

If we set  $y = 2\sqrt{p}$  and  $x = \sqrt{t}$ , we get

$$k_{\mu}[f(\sqrt{t})t^{-1/4-\mu/2}] = \frac{2^{2/3} p^{3/4+\mu/2}}{\Gamma(\mu+1)} F(2\sqrt{p}) . \tag{25}$$

From Erdélyi [7] p. 137 (16),

$$[x^{\beta+\mu-1/2} J_{\beta}(ax)]^{\wedge} = 2^{\beta+\mu} a^{\beta} y^{\mu+1/2} \Gamma(\beta+\mu+1) (y^2+a^2)^{-\beta-\mu-1} \tag{26}$$

$$\text{Re}\beta > |\text{Re}\mu|-1, \text{Re}y > |\text{Im}p| .$$

By (25),

$$k_{\mu}[t^{\beta/2} J_{\beta}(2\sqrt{at})] = \frac{a^{\beta/2} p^{\mu+1}}{(p+a)^{\beta+\mu+1}} \cdot \frac{\Gamma(\beta+\mu+1)}{\Gamma(\mu+1)} , \tag{27}$$

$$\text{Re}\sqrt{p} > |\text{Im}\sqrt{a}| .$$

Letting  $\beta = v-\mu$ , this becomes, for  $\text{Re}v > \text{Re}\mu$ ,

$$k_{\mu}[t^{(v-\mu)/2} J_{v-\mu}(2\sqrt{at})] = \frac{a^{(v-\mu)/2} p^{\mu+1} \Gamma(v+1)}{(p+a)^{v+1} \Gamma(\mu+1)} . \tag{28}$$

Since  $K_{\mu}(\cdot) = K_{-\mu}(\cdot)$ , we have from (26), for  $\text{Re}\sqrt{p} > |\text{Im}a|$ ,

$$[x^{\beta-\mu+1/2} J_{\beta}(ax)]^{\wedge} = \frac{2^{\beta-\mu} a^{\beta} y^{-\mu+1/2} \Gamma(\beta-\mu+1)}{(y^2+a^2)^{-\mu+\beta+1}} . \tag{29}$$

From (25),

$$k_{\mu}[t^{\beta/2-\mu} J_{\beta}(2\sqrt{at})] = \frac{a^{\beta/2} \Gamma(\beta-\mu+1) p}{\Gamma(\mu+1) (p+a)^{\beta-\mu+1}} \tag{30}$$

Setting  $\beta = v + \mu$ ,

$$k_{\mu} [t^{(v-\mu)/2} J_{v+\mu}(2\sqrt{at})] = \frac{\Gamma(v+1) a^{(v+\mu)/2} p}{\Gamma(\mu+1) (p+a)^{v+1}}. \quad (31)$$

If  $v = 0$  in (31),

$$k_{\mu} [\Gamma(\mu+1) (at)^{-\mu/2} J_{\mu}(2\sqrt{at})] = \frac{p}{p+a}. \quad (32)$$

Letting  $a \rightarrow -a$ , and using  $I_{\mu}(z) = e^{-\mu\pi i/2} J_{\mu}(iz)$ ,

$$k_{\mu} [\Gamma(\mu+1) (at)^{-\mu/2} I_{\mu}(2\sqrt{at})] = \frac{p}{p-a}. \quad (33)$$

Equation (31) can be written as

$$k_{\mu} \left[ \frac{\Gamma(\mu+1)}{\Gamma(v+1)} t^v (at)^{-(v+\mu)/2} J_{v+\mu}(2\sqrt{at}) \right] = \frac{p}{(p+a)^{v+1}}. \quad (34)$$

Again letting  $a \rightarrow -a$ , and  $I_{\mu}(z) = e^{-\mu\pi i/2} J_{\mu}(iz)$ , this gives

$$k_{\mu} \left[ \frac{\Gamma(\mu+1)}{\Gamma(v+1)} t^v (at)^{-(v+\mu)/2} I_{v+\mu}(2\sqrt{at}) \right] = \frac{p}{(p-a)^{v+1}}. \quad (35)$$

These expressions are useful in inverting rational functions.

As an application, consider the problem of solving

$$(B_{\mu}^2 + 3B_{\mu} + 2)\phi(t) = f(t),$$

$$\phi(0) = \phi_0,$$

$$(B_{\mu}\phi)(0) = \phi_1.$$

One gets

$$(p^2 + 3p + 2)k_{\mu}(\phi) = \phi_0 p^2 + (3\phi_0 + \phi_1)p + k_{\mu} f,$$

whence

$$k_{\mu}(\phi) = -\frac{(\phi_0 + \phi_1)p}{p+2} + \frac{(2\phi_0 + \phi_1)p}{p+1} + \left(\frac{1}{2} + \frac{p}{2(p+2)} - \frac{p}{p+1}\right)k_{\mu} f.$$

Therefore

$$\begin{aligned} \phi = & -(\phi_0 + \phi_1) \Gamma(\mu+1) (2t)^{-\mu/2} J_\mu(2\sqrt{2t}) \\ & + (2\phi_0 + \phi_1) \Gamma(\mu+1) t^{-\mu/2} J_\mu(2\sqrt{t}) + \frac{1}{2} f(t) \\ & + \left\{ \frac{1}{2} \Gamma(\mu+1) (2t)^{-\mu/2} J_\mu(2\sqrt{2t}) - \Gamma(\mu+1) t^{-\mu/2} J_\mu(2\sqrt{t}) \right\} * f(t). \end{aligned}$$

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