Fox–Wright function

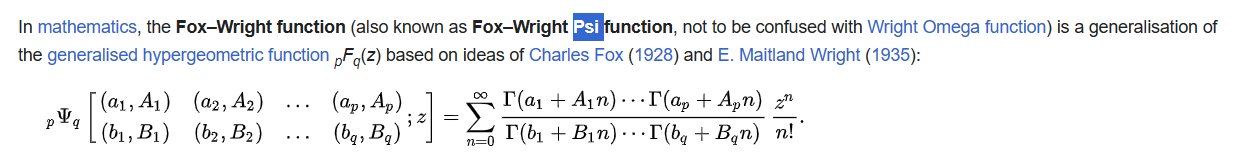
Def

Given vectors and whose size is ,and

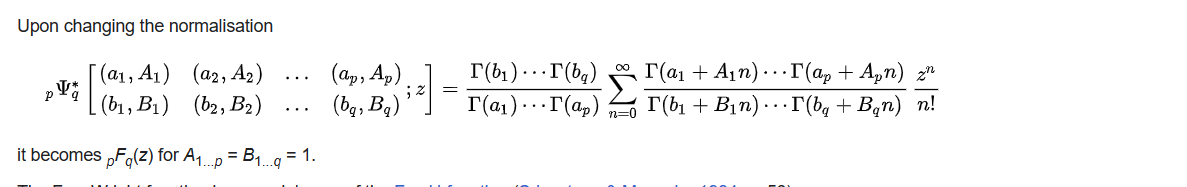
and whose size is q.

The Wright Psi function is defined as follows.

=



While, the normalized Wright Psi function is defined as follows.



Intro

(non-normalized) Wright Psi function is a special case of Fox-H function depicted as follows.

For more details, see the Figure 2.2



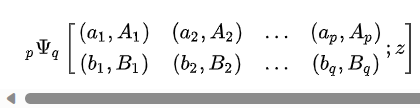


Figure 2.1

Source from Wiki.

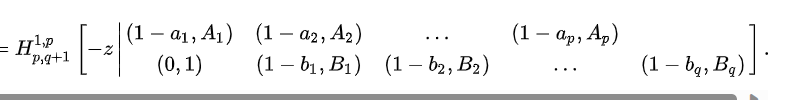


Figure 2.2

Source from Wiki.

Application

Modified half-normal distribution

It is used in defi

Modified half-normal distribution

Ref

[Fox–Wright function - Wikipedia](https://en.wikipedia.org/wiki/Fox%E2%80%93Wright_function)