Some symbolic tools for the Fox H-function

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1 Introduction

In this note, we explain the code for checking the conditions of the Fox H-function [Fox61]. Here we follow the notation from Kilbas and Saigo [KS].

Let m, n, p, q be configure integers such that

$$0 \le m \le q$$
 and $0 \le n \le p$.

Let $a_i, b_j \in \mathbb{C}$ and $\alpha_i, \beta_j \in \mathbb{R}_+$ be the parameters given below:

$\in (\mathbb{C}, \mathbb{R}_+)$	Front list	Rear list	
p	$(a_1,\alpha_1),\cdots,(a_n,\alpha_n)$	$(a_{n+1},\alpha_{n+1}),\cdots,(a_p,\alpha_p)$	Upper list
q	$(b_1,\beta_1),\cdots,(b_m,\beta_m)$	$(b_{m+1},\beta_{m+1}),\cdots,(b_q,\beta_q)$	Lower list

and denote

$$\mathcal{H}_{p,q}^{m,n}(s) := \frac{\prod_{i=1}^{n} \Gamma\left(1 - a_i - \alpha_i s\right)}{\prod_{i=n+1}^{p} \Gamma\left(a_j + \alpha_i s\right)} \times \frac{\prod_{j=1}^{m} \Gamma\left(b_j + \beta_j s\right)}{\prod_{j=m+1}^{q} \Gamma\left(1 - b_j - \alpha_j s\right)}.$$
 (1)

Then the Fox *H*-function $H_{2,3}^{2,1} \begin{pmatrix} z & \cdots \\ \cdots & \cdots \end{pmatrix}$ is defined by a Mellin-Barnes type integral of the form

$$H_{m,n}^{p,q} \left(z \middle| \begin{array}{c} (a_1, \alpha_1), \cdots, (a_p, \alpha_p) \\ (b_1, \beta_1), \cdots, (b_q, \beta_q) \end{array} \right) := \frac{1}{2\pi i} \int_{\mathcal{L}} H_{p,q}^{m,n}(s) z^{-s} ds.$$
 (2)

The basic assumption for the well-posedness of the Fox H-function is that two sets of poles do not overlap, i.e.,

$$\left\{b_{j\ell} = \frac{-b_j - \ell}{\beta_j}, \ell = 0, 1, \dots\right\} \bigcap \left\{a_{ik} = \frac{1 - a_i + k}{\alpha_i}, k = 0, 1, \dots\right\} = \emptyset.$$
 (3)

The contour \mathcal{L} in (2) is given by one of the following three cases:

- 1. $\mathcal{L} = \mathcal{L}_{-\infty}$ is a left loop situated in a horizontal strip starting at point $-\infty + i\phi_1$ and terminating at point $-\infty + i\phi_2$ for some $-\infty < \phi_1 < \phi_2 < \infty$;
- 2. $\mathcal{L} = \mathcal{L}_{+\infty}$ is a right loop situated in a horizontal strip starting at point $+\infty + i\phi_1$ and terminating at point $\infty + i\phi_2$ for some $-\infty < \phi_1 < \phi_2 < \infty$;
- 3. $\mathcal{L} = \mathcal{L}_{i\gamma\infty}$ is a contour starting at point $\gamma i\infty$ and terminating at point $\gamma + i\infty$ for some $\gamma \in (-\infty, \infty)$.

We need a set of conditions to ensure the convergence of the integral in (2). To explain this, we need to introduce some notation (following p. 2 of [KS]). First denote

$$a_1^* := \sum_{j=1}^m \beta_j - \sum_{i=n+1}^p \alpha_i,$$
$$a_2^* := \sum_{i=1}^n \alpha_i - \sum_{j=m+1}^q \beta_j.$$

The following two parameters play the most important role:

$$a^* := a_2^* + a_1^* = \sum_{i=1}^n \alpha_i - \sum_{i=n+1}^p \alpha_i + \sum_{j=1}^m \beta_j - \sum_{j=m+1}^q \beta_j;$$
$$\Delta := a_2^* - a_1^* = \sum_{j=1}^q \beta_j - \sum_{i=1}^p \alpha_i.$$

Similar to a^* , we define

$$\xi := \sum_{i=1}^{n} a_i - \sum_{i=n+1}^{p} a_i + \sum_{j=1}^{m} b_j - \sum_{j=m+1}^{q} b_j.$$

Additionally, set

$$c^* \coloneqq m + n - \frac{p+q}{2}.$$

In the critical cases, we need to use the following two parameters:

$$\delta \coloneqq \prod_{i=1}^{p} \alpha_i^{-\alpha_i} \prod_{j=1}^{q} \beta_j^{\beta_i};$$
$$\mu \coloneqq \sum_{j=1}^{q} b_j - \sum_{i=1}^{p} a_i + \frac{p-q}{2}$$

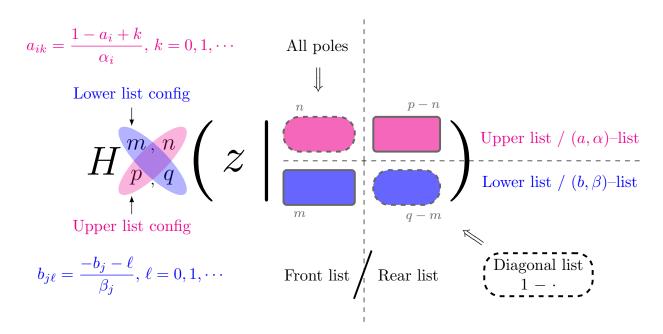
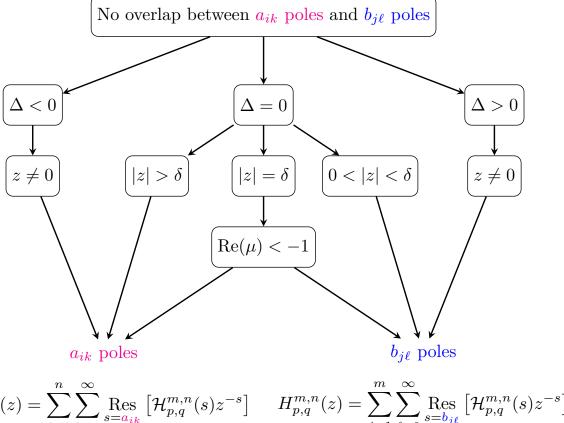


Figure 1: Diagram for the parameterization of the Fox H-function.

The well-posedness of the Fox H-function is given by Theorems 1.1 and 1.2 of [KS], which are summarized in the following figure 2:

2 Examples

2.1 Example FoxH32-21.wls



$$H_{p,q}^{m,n}(z) = \sum_{i=1}^n \sum_{k=0}^\infty \mathop{\rm Res}_{s=a_{ik}} \left[\mathcal{H}_{p,q}^{m,n}(s) z^{-s} \right] \qquad H_{p,q}^{m,n}(z) = \sum_{j=1}^m \sum_{\ell=0}^\infty \mathop{\rm Res}_{s=b_{j\ell}} \left[\mathcal{H}_{p,q}^{m,n}(s) z^{-s} \right]$$

Figure 2: Well-posedness of the Fox H-function.

```
{
    (* Upper List *) {
        (* Upper Front List *) {{1, α^(-1)}},
        (* Upper Rear List *) {{Ceiling[β], β}}
},
    (* Lower List *) {
        (* Lower Front List *) {{1/2, α/2}, {1, 1}},
        (* Lower Rear List *) {{1, α/2}}
}
```

$$H_{2,3}^{2,1}\left(\cdot\left|\begin{array}{c} \left(1,\frac{1}{\alpha}\right),\left(\lceil\beta\rceil,\beta\right) \\ \left(\frac{1}{2},\frac{\alpha}{2}\right),\left(1,1\right),\left(1,\frac{\alpha}{2}\right) \end{array}\right)$$

$$H_{2,3}^{2,1}\left(\cdot \left| \begin{array}{c|c} \left(1,\frac{1}{lpha}\right) & (\lceil eta
ceil,eta) \\ \hline \left(\frac{1}{2},\frac{lpha}{2}\right),(1,1) & \left(1,rac{lpha}{2}\right) \end{array}
ight)$$

Summary

$$a^* = \frac{1}{\alpha} - \beta + 1$$

$$\Delta = \alpha - \frac{1}{\alpha} - \beta + 1$$

$$\delta = 2^{-\alpha} \left(\frac{1}{\alpha}\right)^{-1/\alpha} \left(2^{\alpha/2} \alpha^{\alpha/2} + \alpha^{\alpha}\right) \beta^{-\beta}$$

$$\mu = 1 - \lceil \beta \rceil$$

$$a_1^* = \frac{1}{2} (\alpha - 2\beta + 2)$$

$$a_2^* = \frac{1}{\alpha} - \frac{\alpha}{2}$$

$$\xi = \frac{3}{2} - \lceil \beta \rceil$$

$$c^* = \frac{1}{2}$$

Poles 1. First ten poles from upper front list

2. First ten poles from lower front list

$$b_{j,\ell} = \begin{pmatrix} -\frac{1}{\alpha} & -\frac{3}{\alpha} & -\frac{5}{\alpha} & -\frac{7}{\alpha} & -\frac{9}{\alpha} & -\frac{11}{\alpha} & -\frac{13}{\alpha} & -\frac{15}{\alpha} & -\frac{17}{\alpha} & -\frac{19}{\alpha} & -\frac{21}{\alpha} \\ -1 & -2 & -3 & -4 & -5 & -6 & -7 & -8 & -9 & -10 & -11 \end{pmatrix}$$

2.2 Example FoxH32-21-Y.wls

File content

```
{
    (* Upper List *) {
        (* Upper Front List *) {{1, 1}},
        (* Upper Rear List *) {{β + γ, β}}
},
    (* Lower List *) {
        (* Lower Front List *) {{d/2, α/2}, {1, 1}},
        (* Lower Rear List *) {{1, α/2}}
}
```

Fox H-function

$$H_{2,3}^{2,1}\left(\cdot \left| \begin{array}{c} \left(1,1\right),\left(\beta+\gamma,\beta\right) \\ \left(\frac{d}{2},\frac{\alpha}{2}\right),\left(1,1\right),\left(1,\frac{\alpha}{2}\right) \end{array} \right)$$

$$H_{2,3}^{2,1}\left(\cdot \left| \begin{array}{c|c} (1,1) & (\beta+\gamma,\beta) \\ \hline \left(\frac{d}{2},\frac{\alpha}{2}\right),(1,1) & \left(1,\frac{\alpha}{2}\right) \end{array} \right)$$

Summary

$$\begin{split} a^* &= 2 - \beta \\ \Delta &= \alpha - \beta \\ \delta &= 2^{-\alpha} \left(2^{\alpha/2} \alpha^{\alpha/2} + \alpha^{\alpha} \right) \beta^{-\beta} \\ \mu &= \frac{1}{2} (-2\beta - 2\gamma + d + 1) \\ a_1^* &= \frac{1}{2} (\alpha - 2\beta + 2) \\ a_2^* &= 1 - \frac{\alpha}{2} \\ \xi &= \frac{1}{2} (d - 2(\beta + \gamma - 1)) \\ c^* &= \frac{1}{2} \end{split}$$

Poles 1. First ten poles from upper front list

$$a_{i,k} = \begin{pmatrix} 0 & 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 & 10 \end{pmatrix}$$

2. First ten poles from lower front list

$$b_{j,\ell} = \begin{pmatrix} -\frac{d}{\alpha} & -\frac{d+2}{\alpha} & -\frac{d+4}{\alpha} & -\frac{d+6}{\alpha} & -\frac{d+8}{\alpha} & -\frac{d+10}{\alpha} & -\frac{d+12}{\alpha} & -\frac{d+14}{\alpha} & -\frac{d+16}{\alpha} & -\frac{d+18}{\alpha} & -\frac{d+20}{\alpha} \\ -1 & -2 & -3 & -4 & -5 & -6 & -7 & -8 & -9 & -10 & -11 \end{pmatrix}$$

2.3 Example FoxH32-21-Z-Star.wls

File content

```
{
    (* Upper List *) {
        (* Upper Front List *) {{1, 1}},
        (* Upper Rear List *) {{1, β}}
    },
    (* Lower List *) {
        (* Lower Front List *) {{d/2, α/2}, {1, 1}},
        (* Lower Rear List *) {{1, α/2}}
    }
}
```

Fox H-function

$$H_{2,3}^{2,1}\left(egin{array}{c} \left(1,1
ight),\left(1,eta
ight) \\ \left(rac{d}{2},rac{lpha}{2}
ight),\left(1,1
ight),\left(1,rac{lpha}{2}
ight) \end{array}
ight)$$

$$H_{2,3}^{2,1}\left(\cdot \left| \begin{array}{c|c} (1,1) & (1,\beta) \\ \hline \left(\frac{d}{2},\frac{\alpha}{2}\right),(1,1) & \left(1,\frac{\alpha}{2}\right) \end{array} \right)$$

Summary

$$a^* = 2 - \beta$$

$$\Delta = \alpha - \beta$$

$$\delta = 2^{-\alpha} \left(2^{\alpha/2} \alpha^{\alpha/2} + \alpha^{\alpha} \right) \beta^{-\beta}$$

$$\mu = \frac{d-1}{2}$$

$$a_1^* = \frac{1}{2} (\alpha - 2\beta + 2)$$

$$a_2^* = 1 - \frac{\alpha}{2}$$

$$\xi = \frac{d}{2}$$

$$c^* = \frac{1}{2}$$

Poles 1. First ten poles from upper front list

2. First ten poles from lower front list

$$b_{j,\ell} = \begin{pmatrix} -\frac{d}{\alpha} & -\frac{d+2}{\alpha} & -\frac{d+4}{\alpha} & -\frac{d+6}{\alpha} & -\frac{d+8}{\alpha} & -\frac{d+10}{\alpha} & -\frac{d+12}{\alpha} & -\frac{d+14}{\alpha} & -\frac{d+16}{\alpha} & -\frac{d+18}{\alpha} & -\frac{d+20}{\alpha} \\ -1 & -2 & -3 & -4 & -5 & -6 & -7 & -8 & -9 & -10 & -11 \end{pmatrix}$$

2.4 Example FoxH32-21-Z.wls

File content

```
{
  (* Upper List *) {
     (* Upper Front List *) {{1, 1}},
     (* Upper Rear List *) {{Ceiling[β], β}}
},
  (* Lower List *) {
     (* Lower Front List *) {{d/2, α/2}, {1, 1}},
     (* Lower Rear List *) {{1, α/2}}
}
}
```

Fox H-function

$$H_{2,3}^{2,1}\left(\cdot\left|\begin{array}{c} \left(1,1
ight),\left(\lceil\beta
ceil,eta
ight) \\ \left(rac{d}{2},rac{lpha}{2}
ight),\left(1,1
ight),\left(1,rac{lpha}{2}
ight) \end{array}
ight)$$

$$H_{2,3}^{2,1}\left(\cdot \left| \begin{array}{c|c} (1,1) & (\lceil eta
ceil, eta) \\ \hline \left(rac{d}{2}, rac{lpha}{2}
ight), (1,1) & \left(1, rac{lpha}{2}
ight) \end{array}
ight)$$

Summary

$$a^* = 2 - \beta$$

$$\Delta = \alpha - \beta$$

$$\delta = 2^{-\alpha} \left(2^{\alpha/2} \alpha^{\alpha/2} + \alpha^{\alpha} \right) \beta^{-\beta}$$

$$\mu = \frac{1}{2} (-2\lceil \beta \rceil + d + 1)$$

$$a_1^* = \frac{1}{2} (\alpha - 2\beta + 2)$$

$$a_2^* = 1 - \frac{\alpha}{2}$$

$$\xi = \frac{1}{2} (-2\lceil \beta \rceil + d + 2)$$

$$c^* = \frac{1}{2}$$

Poles 1. First ten poles from upper front list

$$a_{i,k} = \begin{pmatrix} 0 & 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 & 10 \end{pmatrix}$$

2. First ten poles from lower front list

$$b_{j,\ell} = \begin{pmatrix} -\frac{d}{\alpha} & -\frac{d+2}{\alpha} & -\frac{d+4}{\alpha} & -\frac{d+6}{\alpha} & -\frac{d+8}{\alpha} & -\frac{d+10}{\alpha} & -\frac{d+12}{\alpha} & -\frac{d+14}{\alpha} & -\frac{d+16}{\alpha} & -\frac{d+18}{\alpha} & -\frac{d+20}{\alpha} \\ -1 & -2 & -3 & -4 & -5 & -6 & -7 & -8 & -9 & -10 & -11 \end{pmatrix}$$

2.5 Example FoxH-Cos.wls

```
(* (2.9.8) and (2.9.10) of Kilbas & Saigo 04 *)
{
    (* Upper List *) {
        (* Upper Front List *) {},
        (* Upper Rear List *) {}
},
    (* Lower List *) {
        (* Lower Front List *) {{0, 1}},
        (* Lower Rear List *) {{1/2,1}}
}
}
```

$$H_{0,2}^{1,0}\left(\cdot \middle| (0,1), \left(\frac{1}{2},1\right)\right)$$

$$H_{0,2}^{1,0}\left(\cdot \left| \begin{array}{c|c} & \\ \hline & \\ \hline & (0,1) \end{array} \right| \left(\frac{1}{2},1\right) \right)$$

Summary

$$a^* = 0$$

$$\Delta = 2$$

$$\delta = \text{ComplexInfinity}$$

$$\mu = -\frac{1}{2}$$

$$a_1^* = 1$$

$$a_2^* = -1$$

$$\xi = -\frac{1}{2}$$

$$c^* = 0$$

Poles 1. First ten poles from upper front list

$$a_{i,k} = \{\}$$

2. First ten poles from lower front list

2.6 Example FoxH-Mittag-Leffler.wls

```
(* (2.9.27) of Kilbas and Saigo 04 *)
{
    (* Upper List *) {
        (* Upper Front List *) {{0, 1}},
        (* Upper Rear List *) {}
    },
    (* Lower List *) {
        (* Lower Front List *) {{0, 1}},
        (* Lower Rear List *) {{1 - μ, ρ}}
    }
}
```

$$H_{1,2}^{1,1}\left(\cdot \left| \begin{array}{c} (0,1) \\ (0,1), (1-\mu,
ho) \end{array} \right)$$

$$H_{1,2}^{1,1}\left(\cdot \left| \begin{array}{c|c} (0,1) & \\ \hline (0,1) & (1-\mu,\rho) \end{array} \right)$$

Summary

$$a^* = 2 - \rho$$

$$\Delta = \rho$$

$$\delta = \text{ComplexInfinity}$$

$$\mu = \frac{1}{2} - \mu$$

$$a_1^* = 1$$

$$a_2^* = 1 - \rho$$

$$\xi = \mu - 1$$

$$c^* = \frac{1}{2}$$

Poles 1. First ten poles from upper front list

$$a_{i,k} = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 & 10 & 11 \end{pmatrix}$$

2. First ten poles from lower front list

$$b_{j,\ell} = \begin{pmatrix} 0 & -1 & -2 & -3 & -4 & -5 & -6 & -7 & -8 & -9 & -10 \end{pmatrix}$$

2.7 Example FoxH-Sin.wls

```
(* (2.9.7) and (2.9.9) of Kilbas & Saigo 04 *)
{
    (* Upper List *) {
        (* Upper Front List *) {},
        (* Upper Rear List *) {}
    },
    (* Lower List *) {
        (* Lower Front List *) {{1/2, 1}},
        (* Lower Rear List *) {{0, 1}}
    }
}
```

$$H_{0,2}^{1,0}\left(\cdot \middle| \left(\frac{1}{2},1\right),\left(0,1\right)\right)$$

$$H_{0,2}^{1,0}\left(\cdot \left| \begin{array}{c|c} & & \\ \hline & \left(\frac{1}{2},1\right) & (0,1) \end{array} \right)$$

Summary

$$a^* = 0$$

$$\Delta = 2$$

$$\delta = \text{ComplexInfinity}$$

$$\mu = -\frac{1}{2}$$

$$a_1^* = 1$$

$$a_2^* = -1$$

$$\xi = \frac{1}{2}$$

$$c^* = 0$$

Poles 1. First ten poles from upper front list

$$a_{i,k} = \{\}$$

2. First ten poles from lower front list

2.8 Example FoxH-2_9_4.wls

```
(* (2.9.4) of Kilbas and Saigo 04 *)
{
    (* Upper List *) {
        (* Upper Front List *) {},
        (* Upper Rear List *) {}
},
    (* Lower List *) {
        (* Lower Front List *) {{b, β}},
        (* Lower Rear List *) {}
}
```

$$H_{0,1}^{1,0}\left(\cdot\left|\begin{array}{c} \\ \\ (b,\beta) \end{array}\right)$$

$$H_{0,1}^{1,0}\left(\cdot\left|\begin{array}{c} \\ \hline \\ (b,eta) \end{array}\right|\right)$$

Summary

$$a^* = \beta$$

$$\Delta = \beta$$

$$\delta = \text{Indeterminate}$$

$$\mu = b - \frac{1}{2}$$

$$a_1^* = \beta$$

$$a_2^* = 0$$

$$\xi = b$$

$$c^* = \frac{1}{2}$$

Poles 1. First ten poles from upper front list

$$a_{i,k} = \{\}$$

2. First ten poles from lower front list

2.9 Example FoxH-Bessel-J_2_9_18.wls

```
(* (2.9.18) of Kilbas and Saigo 04 *)
{
    (* Upper List *) {
        (* Upper Front List *) {},
        (* Upper Rear List *) {}
},
    (* Lower List *) {
        (* Lower Front List *) {{(a+η)/2, 1},{(a-η)/2, 1}},
        (* Lower Rear List *) {}
}
```

$$H_{0,2}^{2,0}\left(egin{array}{c} \left(egin{array}{c} \left(rac{a+\eta}{2},1
ight),\left(rac{a-\eta}{2},1
ight) \end{array}
ight)$$

$$H_{0,2}^{2,0}\left(\cdot\left|\begin{array}{c|c} & & \\ \hline \left(rac{a+\eta}{2},1
ight),\left(rac{a-\eta}{2},1
ight) \end{array}
ight)$$

Summary

$$a^* = 2$$

$$\Delta = 2$$

$$\delta = \text{Indeterminate}$$

$$\mu = a - 1$$

$$a_1^* = 2$$

$$a_2^* = 0$$

 $\xi = a$ $c^* = 1$

Poles 1. First ten poles from upper front list

2. First ten poles from lower front list

$$b_{j,\ell} = \begin{pmatrix} \frac{1}{2}(-a-\eta) & \frac{\eta-a}{2} \\ \frac{1}{2}(-a-\eta-2) & \frac{1}{2}(-a+\eta-2) \\ \frac{1}{2}(-a-\eta-4) & \frac{1}{2}(-a+\eta-4) \\ \frac{1}{2}(-a-\eta-6) & \frac{1}{2}(-a+\eta-6) \\ \frac{1}{2}(-a-\eta-8) & \frac{1}{2}(-a+\eta-8) \\ -\frac{a}{2} - \frac{\eta}{2} - 5 & \frac{1}{2}(-a+\eta-10) \\ -\frac{a}{2} - \frac{\eta}{2} - 6 & \frac{1}{2}(-a+\eta-12) \\ -\frac{a}{2} - \frac{\eta}{2} - 7 & \frac{1}{2}(-a+\eta-14) \\ -\frac{a}{2} - \frac{\eta}{2} - 8 & \frac{1}{2}(-a+\eta-16) \\ -\frac{a}{2} - \frac{\eta}{2} - 9 & \frac{1}{2}(-a+\eta-18) \\ \frac{1}{2}(-a-\eta-20) & \frac{1}{2}(-a+\eta-20) \end{pmatrix}$$

References

[Fox61] Charles Fox. The G and H functions as symmetrical Fourier kernels. Trans. Amer. Math. Soc., 98:395–429, 1961.

[KS] Anatoly A. Kilbas and Megumi Saigo. *H-transforms*, volume 9 of *Analytical Methods and Special Functions*. Chapman & Hall/CRC, Boca Raton, FL. Theory and applications.