



CERTAIN INTEGRAL FORMULAE INVOLVING WITH MULTI-INDEX MITTAG LEFFLER FUNCTION

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Abstract: The present paper, we aim to establishing certain integral formulae involving the multi-index Mittag Leffler function. The obtained results are in the form of hypergeometric which are made with the help of Hadamard product. We have also derived some other interesting formulae as special cases of our main results.

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1. Introduction

For the generalized multi-index Mittag Leffler function is defined by Saxena and Nishimoto in the following summation form

$$E_{(A_j, B_j)_m}^{\delta, \mu}(x) = \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j) k!} x^k; \quad (m \in \mathbb{N}) \quad (1.1)$$

where and Σ .

For the generalized multi-index Mittag Leffler function reduce into the generalized Mittag Leffler function given by Shukla and Prajapati and defined as

$$E_{A, B}^{\delta, \mu}(x) = \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\Gamma(Ak + B) k!} x^k \quad (1.2)$$

where $A, B, \delta \in \mathbb{C}$, $\text{Re}(A) > 0$ and $\mu > 0$ and Σ is the well known Pochhammer symbol.

investigate the generalized Mittag Leffler function for

$$E_{A,B}^\delta(x) = \sum_{k=0}^{\infty} \frac{(\delta)_k}{\Gamma(Ak+B)} \frac{x^k}{k!}; \quad (1.3)$$

where

investigate the generalized Mittag Leffler function for

$$E_{A,B}(x) = \sum_{k=0}^{\infty} \frac{x^k}{\Gamma(Ak+B)}; \quad (1.4)$$

where

Now the generalized hypergeometric function in terms of Pochhammer symbol is expressed as follows with p and q ()

$${}_pF_q \left[\begin{matrix} \alpha_1, \dots, \alpha_p; \\ \beta_1, \dots, \beta_q; \end{matrix} x \right] = \sum_{k=0}^{\infty} \frac{(\alpha_1)_k, \dots, (\alpha_p)_k}{(\beta_1)_k, \dots, (\beta_q)_k} \frac{x^k}{k!} \quad (1.5)$$

where

with are positive integers.

For and the definition of Fox-Wright function is defined as below ()

$${}_p\Psi_q \left[\begin{matrix} (\alpha_i, A_i)_{1,p} \\ (\beta_j, B_j)_{1,q} \end{matrix} \middle| x \right] = \sum_{\kappa=0}^{\infty} \frac{\Gamma(\alpha_1 + A_1\kappa), \dots, \Gamma(\alpha_p + A_p\kappa)}{\Gamma(\beta_1 + B_1\kappa), \dots, \Gamma(\beta_q + B_q\kappa)} \frac{x^\kappa}{\kappa!} \quad (1.6)$$

where

A and for all values of the under the condition

if

2. Preliminaries and Definitions

The following Euler type integral formulais introduced by Lavoie-Trottier and defined as

$$\int_0^1 \xi^{\nu-1} (1-\xi)^{2\epsilon-1} \left(1-\frac{\xi}{3}\right)^{2\nu-1} \left(1-\frac{\xi}{4}\right)^{\epsilon-1} d\xi = \left(\frac{4}{9}\right)^\nu \frac{\Gamma(\nu) \Gamma(\epsilon)}{\Gamma(\nu+\epsilon)} \quad (2.1)$$

where

The following next Euler type integral formula is introduced by MacRobert and defined as

$$\int_0^1 \xi^{\nu-1} (1-\xi)^{\epsilon-1} [C\xi + D(1-\xi)]^{-\nu-\epsilon} d\xi = \frac{1}{C^\nu D^\epsilon} \frac{\Gamma(\nu) \Gamma(\epsilon)}{\Gamma(\nu+\epsilon)} \quad (2.2)$$

where

and are non zero constant with the expression

where

The following Euler type double integral formula is introduced by Edward and defined as

$$\int_0^1 \int_0^1 \xi^\epsilon (1 - \xi)^{\nu-1} (1 - \zeta)^{\epsilon-1} (1 - \xi \zeta)^{1-\epsilon-\nu} d\xi d\zeta = \frac{\Gamma(\nu) \Gamma(\epsilon)}{\Gamma(\nu + \epsilon)} \tag{2.3}$$

where and .

Let and are two analytic functions with their radii of convergence and respectively, then their Hadamard product is given by the following power series

$$f * g(z) = g * f(z) = \sum_{k=0}^{\infty} C_k D_k z^k; (|z| < R) \tag{2.4}$$

where is the radius of convergence of the composite series.

3. Main Results

Theorem 3.1. Let be such that and the conditions is satisfied, then for the generalized multi-index Mittag Lefflerfunction the following integral formula holds true

$$\int_0^1 \xi^{\nu-1} (1 - \xi)^{2\epsilon-1} \left(1 - \frac{\xi}{3}\right)^{2\nu-1} \left(1 - \frac{\xi}{4}\right)^{\epsilon-1} E_{(A_j, B_j)_m}^{\delta, \mu}(X) d\xi = \left(\frac{4}{9}\right)^\nu \frac{\Gamma(\nu) \Gamma(\epsilon)}{\Gamma(\nu + \epsilon)} E_{(A_j, B_j)_m}^{\delta, \mu}(\theta) * {}_2F_1 \left[\begin{matrix} \epsilon, 1 \\ \nu + \epsilon \end{matrix} \middle| \theta \right] \tag{3.1}$$

where

Proof. we refer to the left hand side of equation as the sign then making the use of equation in equation we have

$$I_1 \equiv \int_0^1 \xi^{\nu-1} (1 - \xi)^{2\epsilon-1} \left(1 - \frac{\xi}{3}\right)^{2\nu-1} \left(1 - \frac{\xi}{4}\right)^{\epsilon-1} \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{(1 - \xi)^{2k} \left(1 - \frac{\xi}{4}\right)^k \theta^k}{k!} d\xi$$

After interchanging the order of integration and summation under the theorem's condition

$$I_1 \equiv \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\theta^k}{k!} \int_0^1 \xi^{\nu-1} (1 - \xi)^{2\epsilon+2k-1} \left(1 - \frac{\xi}{3}\right)^{2\nu-1} \left(1 - \frac{\xi}{4}\right)^{\epsilon+k-1} d\xi$$

By using equation and after some simplification, we get

$$I_1 \equiv \left(\frac{4}{9}\right)^\nu \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\theta^k}{k!} \frac{\Gamma(\nu) \Gamma(\epsilon + k)}{\Gamma(\nu + \epsilon + k)}$$

$$I_1 \equiv \frac{\Gamma(\nu) \Gamma(\epsilon)}{\Gamma(\nu + \epsilon)} \left(\frac{4}{9}\right)^\nu \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\theta^k}{k!} \frac{(\epsilon)_k (1)_k}{(\nu + \epsilon)_k k!}$$

Now apply Hadamard product*i.e.*

$$\sum_{k=0}^{\infty} C_k z^k$$

$$I_1 \equiv \frac{\Gamma(\nu) \Gamma(\epsilon)}{\Gamma(\nu + \epsilon)} \left(\frac{4}{9}\right)^\nu E_{(A_j, B_j)_m}^{\delta, \mu}(\theta) * {}_2F_1 \left[\begin{matrix} \epsilon, 1 \\ \nu + \epsilon \end{matrix} \middle| \theta \right]$$

Theorem 3.2. Let $\theta > 0$ be such that $\theta < \frac{4}{9}$ and the conditions $\nu > -\epsilon$ is satisfied, then for the multi-index Mittag Lefflerfunction $E_{(A_j, B_j)_m}^{\delta, \mu}(Y)$ the following integral formula holds true

$$\int_0^1 \xi^{\nu-1} (1-\xi)^{2\epsilon-1} \left(1-\frac{\xi}{3}\right)^{2\nu-1} \left(1-\frac{\xi}{4}\right)^{\epsilon-1} E_{(A_j, B_j)_m}^{\delta, \mu}(Y) d\xi = \left(\frac{4}{9}\right)^\nu \frac{\Gamma(\nu) \Gamma(\epsilon)}{\Gamma(\nu + \epsilon)} E_{(A_j, B_j)_m}^{\delta, \mu}(\theta) * {}_2F_1\left[\begin{matrix} \nu, 1 \\ \nu + \epsilon \end{matrix} \middle| \theta \right] \tag{3.2}$$

where

Proof. we refer to the left hand side of equation (3.2) as the sign I_2 then making the use of equation (3.1) in equation (3.2) we have

$$I_2 \equiv \int_0^1 \xi^{\nu-1} (1-\xi)^{2\epsilon-1} \left(1-\frac{\xi}{3}\right)^{2\nu-1} \left(1-\frac{\xi}{4}\right)^{\epsilon-1} \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\xi^k \left(1-\frac{\xi}{3}\right)^{2k} \theta^k}{k!} d\xi$$

After interchanging the order of integration and summation under the theorem's condition

$$I_2 \equiv \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\theta^k}{k!} \int_0^1 \xi^{\nu+k-1} (1-\xi)^{2\epsilon-1} \left(1-\frac{\xi}{3}\right)^{2\nu+2k-1} \left(1-\frac{\xi}{4}\right)^{\epsilon-1} d\xi$$

By using equation (3.1) and after some simplification, we get

$$I_2 \equiv \left(\frac{4}{9}\right)^\nu \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\theta^k}{k!} \frac{\Gamma(\nu + k) \Gamma(\epsilon)}{\Gamma(\nu + \epsilon + k)}$$

$$I_2 \equiv \frac{\Gamma(\nu) \Gamma(\epsilon)}{\Gamma(\nu + \epsilon)} \left(\frac{4}{9}\right)^\nu \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\theta^k}{k!} \frac{(\nu)_k (1)_k}{(\nu + \epsilon)_k k!}$$

Now apply Hadamard product $i.e.$ $\sum_{k=0}^{\infty} C_k z^k$

$$I_2 \equiv \frac{\Gamma(\nu) \Gamma(\epsilon)}{\Gamma(\nu + \epsilon)} \left(\frac{4}{9}\right)^\nu E_{(A_j, B_j)_m}^{\delta, \mu}(\theta) * {}_2F_1\left[\begin{matrix} \nu, 1 \\ \nu + \epsilon \end{matrix} \middle| \theta \right]$$

Theorem 3.3. Let $\theta > 0$ be such that $\theta < \frac{4}{9}$ and the conditions $\nu > -\epsilon$ is satisfied, then for the multi-index Mittag Lefflerfunction $E_{(A_j, B_j)_m}^{\delta, \mu}(Z)$ the following integral formula holds true

$$\int_0^1 \xi^{\nu-1} (1-\xi)^{\epsilon-1} [C\xi + D(1-\xi)]^{-\nu-\epsilon} E_{(A_j, B_j)_m}^{\delta, \mu}(Z) d\xi = \frac{1}{C^\nu D^\epsilon} \frac{\Gamma(\nu) \Gamma(\epsilon)}{\Gamma(\nu + \epsilon)} E_{(A_j, B_j)_m}^{\delta, \mu}\left(\frac{\theta}{4CD}\right) * {}_3F_2\left[\begin{matrix} \nu, \epsilon, 1 \\ \nu + \epsilon, \nu + \epsilon + 1 \end{matrix} \middle| \frac{\theta}{4CD} \right] \tag{3.3}$$

where

Proof. First we refer to the left hand side of equation (1) as the sign (2) then making the use of equation (3) in equation (4) we have

$$I_3 \equiv \int_0^1 \xi^{\nu-1} (1-\xi)^{\epsilon-1} [C\xi + D(1-\xi)]^{-\nu-\epsilon} \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\xi^k (1-\xi)^k \theta^k}{[C\xi + D(1-\xi)]^{2k} k!} d\xi$$

After interchanging the order of integration and summation under the theorem's condition

$$I_3 \equiv \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\theta^k}{k!} \int_0^1 \xi^{\nu+k-1} (1-\xi)^{\epsilon+k-1} [C\xi + D(1-\xi)]^{-\nu-\epsilon-2k} d\xi$$

By using equation (5) and after some simplification, we get

$$I_3 \equiv \frac{1}{C^\nu D^\epsilon} \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\theta^k}{k!} \frac{1}{C^k D^k} \frac{\Gamma(\nu+k) \Gamma(\epsilon+k)}{\Gamma(\nu+\epsilon+2k)}$$

$$I_3 \equiv \frac{1}{C^\nu D^\epsilon} \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\theta^k}{k!} \frac{1}{C^k D^k} \frac{(\nu)_k (\epsilon)_k}{(\nu+\epsilon)_{2k}}$$

$$I_3 \equiv \frac{1}{C^\nu D^\epsilon} \frac{\Gamma(\nu) \Gamma(\epsilon)}{\Gamma(\nu+\epsilon)} \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\left(\frac{\theta}{CD}\right)^k}{k!} \frac{(\nu)_k (\epsilon)_k (1)_k}{2^{2k} \left(\frac{\nu+\epsilon}{2}\right)_k \left(\frac{\nu+\epsilon+1}{2}\right)_k k!}$$

Now apply Hadamard product *i.e.*

$$I_3 \equiv \frac{1}{C^\nu D^\epsilon} \frac{\Gamma(\nu) \Gamma(\epsilon)}{\Gamma(\nu+\epsilon)} E_{(A_j, B_j)_m}^{\delta, \mu} \left(\frac{\theta}{4CD}\right)^* {}_3F_2 \left[\begin{matrix} \nu, \epsilon, 1 \\ \frac{\nu+\epsilon}{2}, \frac{\nu+\epsilon+1}{2} \end{matrix} \middle| \frac{\theta}{4CD} \right]$$

Theorem 3.4. Let (6) be such that (7) and the conditions (8) is satisfied, then for the multi-index Mittag Lefflerfunction (9) the following integral formula holds true

$$\int_0^1 \int_0^1 \xi^\epsilon (1-\xi)^{\nu-1} (1-\zeta)^{\epsilon-1} (1-\xi\zeta)^{1-\epsilon-\nu} E_{(A_j, B_j)_m}^{\delta, \mu} (W) d\xi d\zeta = \frac{\Gamma(\nu) \Gamma(\epsilon)}{\Gamma(\nu+\epsilon)} E_{(A_j, B_j)_m}^{\delta, \mu} \left(\frac{\theta}{4}\right)^* {}_3F_2 \left[\begin{matrix} \epsilon, \nu, 1 \\ \frac{\nu+\epsilon}{2}, \frac{\nu+\epsilon+1}{2} \end{matrix} \middle| \frac{\theta}{4} \right] \quad (3.4)$$

where

Proof. we refer to the left hand side of equation (1) as the sign (2) then making the use of equation (3) in equation (4) we have

$$I_4 \equiv \int_0^1 \int_0^1 \frac{\xi^\epsilon (1-\xi)^{\nu-1} (1-\zeta)^{\epsilon-1}}{(1-\xi\zeta)^{\epsilon+\nu-1}} \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\xi^k (1-\xi)^k (1-\zeta)^k \theta^k}{(1-\xi\zeta)^{2k} k!} d\xi d\zeta$$

After interchanging the order of integration and summation under the theorem's condition

$$I_4 \equiv \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\theta^k}{k!} \int_0^1 \int_0^1 \frac{\xi^{\epsilon+k} (1-\xi)^{\nu+k-1} (1-\zeta)^{\epsilon+k-1}}{(1-\xi\zeta)^{\epsilon+\nu+2k-1}} d\xi d\zeta$$

By using equation (5) and after some simplification, we get

$$I_4 \equiv \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\theta^k}{k!} \frac{\Gamma(\epsilon+k) \Gamma(\nu+k)}{\Gamma(\epsilon+\nu+2k)}$$

$$I_4 \equiv \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\theta^k (\epsilon)_k (v)_k}{k! (v + \epsilon)_{2k}}$$

$$I_4 \equiv \frac{\Gamma(v) \Gamma(\epsilon)}{\Gamma(v + \epsilon)} \sum_{k=0}^{\infty} \frac{(\delta)_{\mu k}}{\prod_{j=1}^m \Gamma(A_j k + B_j)} \frac{\theta^k (\epsilon)_k (v)_k (1)_k}{k! 2^{2k} \left(\frac{v+\epsilon}{2}\right)_k \left(\frac{v+\epsilon+1}{2}\right)_k k!}$$

Now apply Hadamard product *i.e.*

$$\sum_{k=0}^{\infty} C_k z^k$$

$$I_4 \equiv \frac{\Gamma(v) \Gamma(\epsilon)}{\Gamma(v + \epsilon)} E_{(A_j, B_j)_m}^{\delta, \mu} \left(\frac{\theta}{4}\right) * {}_3F_2 \left[\begin{matrix} \epsilon, v, 1 \\ v + \epsilon, v + \epsilon + 1 \end{matrix} \middle| \frac{\theta}{4} \right]$$

4. Special Cases

On taking in we get

$$\int_0^1 (1 - \xi) \left(1 - \frac{\xi}{3}\right) E_{(A_j, B_j)_m}^{\delta, \mu} (X) d\xi =$$

$$\left(\frac{4}{9}\right) E_{(A_j, B_j)_m}^{\delta, \mu} (\theta) * {}_2F_1 \left[\begin{matrix} 1, 1 \\ 2 \end{matrix} \middle| \theta \right] \quad (4.1)$$

where

On taking in we get

$$\int_0^1 (1 - \xi) \left(1 - \frac{\xi}{3}\right) E_{(A_j, B_j)_m}^{\delta, \mu} (Y) d\xi =$$

$$\left(\frac{4}{9}\right) E_{(A_j, B_j)_m}^{\delta, \mu} (\theta) * {}_2F_1 \left[\begin{matrix} 1, 1 \\ 2 \end{matrix} \middle| \theta \right] \quad (4.2)$$

where

On taking in we get

$$\int_0^1 (1 - \xi)^{\epsilon-1} [C\xi + D(1 - \xi)]^{-\epsilon-1} E_{(A_j, B_j)_m}^{\delta, \mu} (Z) d\xi$$

$$= \frac{1}{C} \frac{1}{D^\epsilon} E_{(A_j, B_j)_m}^{\delta, \mu} \left(\frac{\theta}{4CD}\right) * {}_3F_2 \left[\begin{matrix} \epsilon, 1, 1 \\ \epsilon + 1, \epsilon + 2 \end{matrix} \middle| \frac{\theta}{4CD} \right] \quad (4.3)$$

where

On taking in we get

$$\int_0^1 \xi^{v-1} [C\xi + D(1 - \xi)]^{-v-1} E_{(A_j, B_j)_m}^{\delta, \mu} (Z) d\xi$$

$$= \frac{1}{C^v D} \frac{1}{v} E_{(A_j, B_j)_m}^{\delta, \mu} \left(\frac{\theta}{4CD}\right) * {}_3F_2 \left[\begin{matrix} v, 1, 1 \\ v + 1, v + 2 \end{matrix} \middle| \frac{\theta}{4CD} \right] \quad (4.4)$$

where

On taking in we get

$$\int_0^1 \int_0^1 \xi^\epsilon (1-\zeta)^{\epsilon-1} (1-\xi\zeta)^{-\epsilon} E_{(A_j, B_j)_m}^{\delta, \mu} (W) d\xi d\zeta$$

$$= \frac{1}{\epsilon} E_{(A_j, B_j)_m}^{\delta, \mu} \left(\frac{\theta}{4} \right) * {}_3F_2 \left[\begin{matrix} \epsilon, 1, 1 \\ \frac{\epsilon+1}{2}, \frac{\epsilon+2}{2} \end{matrix} \middle| \frac{\theta}{4} \right] \quad (4.5)$$

where

On taking v in ϵ we get

$$\int_0^1 \int_0^1 \xi (1-\xi)^{v-1} (1-\xi\zeta)^{-v} E_{(A_j, B_j)_m}^{\delta, \mu} (W) d\xi d\zeta$$

$$= \frac{1}{v} E_{(A_j, B_j)_m}^{\delta, \mu} \left(\frac{\theta}{4} \right) * {}_3F_2 \left[\begin{matrix} v, 1, 1 \\ \frac{v+1}{2}, \frac{v+2}{2} \end{matrix} \middle| \frac{\theta}{4} \right] \quad (4.6)$$

where

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