

ON DOUBLE INTEGRALS INVOLVING MEIJER'S G-FUNCTION

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1. The object of this paper is to evaluate number of integrals involving Meijer's G -function in two variables. By proper choice of parameters, the G -function reduces to many well known functions such as; MacRobert's E -function, Whittaker functions, hypergeometric functions, exponential function (i.e., in Laplace transform) and Bessel functions etc.

In this paper a new method for evaluating integrals is developed. Some authors have obtained integrals for G -functions in two variables, with the help of complicated theorems. This method is rather easy and evaluates number of integrals in a neat form, which are difficult to tackle otherwise. The following notation will be used throughout this paper.

$$G_{p,q}^{m,n} \left(st \left| \begin{matrix} a_p \\ b_q \end{matrix} \right. \right) \text{ stands for } G_{p,q}^{m,n} \left(st \left| \begin{matrix} a_1, \dots, a_p \\ b_1, \dots, b_q \end{matrix} \right. \right)$$

unless ambiguity can arise. For definition and properties of G -functions see Erdélyi [1].

2. **Theorem.** *If $p+q < 2(m+n)$, $|\arg z| < (m+n - \frac{1}{2}p - \frac{1}{2}q)\pi$, $\text{Re}(b_j - \alpha) > -1$, $j=1, 2, \dots, m$, then*

$$\begin{aligned} & \int_0^\infty \int_0^\infty x^{\alpha-2} y^{-\alpha} (x^2 + y^2)^{-\beta} e^{-\beta y/x} G_{p,q}^{m,n} \left(\frac{y(x^2 + y^2)}{x} \left| \begin{matrix} a_p \\ b_q \end{matrix} \right. \right) f(x^2 + y^2) dy dx \\ & = \beta^{\alpha-1} \int_0^\infty G_{p+1,q}^{m,n+1} \left(\frac{z}{\beta} \left| \begin{matrix} \alpha, a_p \\ b_q \end{matrix} \right. \right) f(z) dz, \end{aligned}$$

provided $f(z) = O(z^{-\delta})$ for large z and $f(z) = O(z^{\varepsilon - \frac{1}{2}})$ for small z ; $\delta > 0$, $\varepsilon > 0$.

PROOF. Since [(2), p. 899], we have

$$\int_0^{\pi/2} (\tan \theta)^{-\alpha} e^{-\beta \tan \theta} G_{p,q}^{m,n} \left(z \tan \theta \left| \begin{matrix} a_p \\ b_q \end{matrix} \right. \right) \sec^2 \theta d\theta = \beta^{\alpha-1} G_{p+1,q}^{m,n+1} \left(\frac{z}{\beta} \left| \begin{matrix} \alpha, a_p \\ b_q \end{matrix} \right. \right).$$

On putting $z=r^2$, we have

$$\int_0^{\pi/2} \frac{1 + \tan^2 \theta}{(\tan \theta)^\alpha} e^{-\beta \tan \theta} G_{p,q}^{m,n} \left(r^2 \tan \theta \left| \begin{matrix} a_p \\ b_q \end{matrix} \right. \right) d\theta = \beta^{\alpha-1} G_{p+1,q}^{m,n+1} \left(\frac{r^2}{\beta} \left| \begin{matrix} \alpha, a_p \\ b_q \end{matrix} \right. \right).$$

Now multiplying both the sides by $rf(r^2)$ and integrating between the limits

$(0, \infty)$, we have

$$\begin{aligned} & \int_0^{\infty} r f(r^2) dr \int_0^{\pi/2} \frac{1 + \tan^2 \theta}{(\tan \theta)^\alpha} e^{-\beta \tan \theta} G_{p,q}^{m,n} (r^2 \tan \theta \mid a_p) d\theta \\ &= \beta^{\alpha-1} \int_0^{\infty} r f(r^2) G_{p+1,q}^{m,n+1} \left(\frac{r^2}{\beta} \mid \alpha, a_p \right) dr. \end{aligned}$$

On putting $x = r \cos \theta$, $y = r \sin \theta$; we get

$$\begin{aligned} & \int_0^{\infty} \int_0^{\infty} x^{\alpha-2} y^\alpha (x^2 + y^2) e^{-\beta y/x} G_{p,q}^{m,n} \left(\frac{y(x^2 + y^2)}{x} \mid a_p \right) f(x^2 + y^2) dy dx \\ &= \beta^{\alpha-1} \int_0^{\infty} G_{p+1,q}^{m,n+1} \left(\frac{z}{\beta} \mid \alpha, a_p \right) f(z) dz, \end{aligned}$$

which is the required result.

3. Applications.

Suppose $f(z) = \frac{z^{\rho-1}}{(z+r)^\sigma}$. Therefore we have from the theorem:

$$\begin{aligned} & \int_0^{\infty} \int_0^{\infty} \frac{x^{\alpha-2} y^\alpha}{(x^2 + y^2 + r)^\sigma} (x^2 + y^2)^\rho e^{-\beta y/x} G_{p,q}^{m,n} \left(\frac{y(x^2 + y^2)}{x} \mid a_p \right) dy dx \\ &= \beta^{\alpha-1} \int_0^{\infty} \frac{z^{\rho-1}}{(z+r)^\sigma} G_{p+1,q}^{m,n+1} \left(\frac{z}{\beta} \mid \alpha, a_p \right) dz. \end{aligned}$$

By evaluating the integral on the right side, we get

$$\begin{aligned} (3.1) \quad & \int_0^{\infty} \int_0^{\infty} \frac{x^{\alpha-2} y^\alpha}{(r + x^2 + y^2)^\sigma} (x^2 + y^2)^\rho e^{-\beta y/x} G_{p,q}^{m,n} \left(\frac{y(x^2 + y^2)}{x} \mid a_p \right) dy dx \\ &= \frac{r^{\rho-\sigma} \beta^{\alpha-1}}{\Gamma(\sigma)} G_{p+2, q+1}^{m+1, n+2} \left(\frac{r}{\beta} \mid 1-\rho, \alpha, a_p \right), \end{aligned}$$

$$p+q < 2(m+n), \quad \left| \arg \frac{1}{\beta} \right| < \left(m+n - \frac{1}{2}p - \frac{1}{2}q \right) \pi, \quad \left| \arg r \right| < \pi,$$

$$R(\rho + b_j) > 0, \quad j=1, \dots, m; \quad R(\rho - \sigma + a_j) < 1, \quad j=1, \dots, n$$

and under the conditions of the theorem.

By considering

$$f(z) = \begin{cases} z^{-1/2} e^{-\delta \sqrt{z}} \\ z^{-\rho} J_\nu(2\sqrt{z}) \\ z^{-\rho} K_\nu(2\sqrt{z}) \\ z^{-\rho} N_\nu(2\sqrt{z}), \end{cases}$$

we get the following integrals

$$(3.2) \int_0^\infty \int_0^\infty x^{\alpha-2} y^{-\alpha} (x^2+y^2)^{1/2} e^{(-\beta y - (\sqrt{x^2+y^2})\delta)/x} G_{p,q}^{m,n} \left(\frac{y(x^2+y^2)}{x} \middle| \begin{matrix} a_p \\ b_q \end{matrix} \right) dy dx$$

$$= \frac{\beta^{\alpha-1}}{\delta \sqrt{\pi}} G_{p+3,q}^{m,n+3} \left(\frac{4}{\beta \delta^2} \middle| \begin{matrix} 0, \frac{1}{2}, \alpha, a_p \\ b_q \end{matrix} \right), \quad |\arg \delta| < \left\langle \frac{\pi}{2}, b_j \right\rangle - \frac{1}{2}$$

along with the conditions of the theorem.

$$(3.3) \int_0^\infty \int_0^\infty x^{\alpha-2} y^{-\alpha} (x^2+y^2)^{1-\rho} \exp\left[-\frac{\beta y}{x}\right] J_\nu(2\sqrt{x^2+y^2})$$

$$\times G_{p,q}^{m,n} \left(\frac{y(x^2+y^2)}{x} \middle| \begin{matrix} a_p \\ b_q \end{matrix} \right) dy dx$$

$$= \beta^{\alpha-1} G_{p+3,q}^{m,n+2} \left(\frac{1}{\beta} \middle| \begin{matrix} \rho-v/2, \alpha, a_p, \rho+v/2 \\ b_q \end{matrix} \right),$$

$$-\frac{3}{4} + \max_{1 \leq j \leq n} R(a_j) < R(\rho) < \min_{1 \leq j \leq m} R(b_j) + \frac{1}{2} |R(\nu)| + 1$$

and the conditions of the theorem.

$$(3.4) \int_0^\infty \int_0^\infty x^{\alpha-2} y^{-\alpha} (x^2+y^2)^{1-\rho} \exp\left(-\frac{\beta y}{x}\right) K_\nu(2\sqrt{x^2+y^2})$$

$$\times G_{p,q}^{m,n} \left(\frac{y(x^2+y^2)}{x} \middle| \begin{matrix} a_p \\ b_q \end{matrix} \right) dy dx$$

$$= \frac{1}{2} \beta^{\alpha-1} G_{p+3,q}^{m,n+3} \left(\frac{1}{\beta} \middle| \begin{matrix} \rho-v/2, \rho+v/2, \alpha, a_p \\ b_q \end{matrix} \right),$$

$$R(\rho) < 1 - \frac{1}{2} |R(\nu)| + \min_{1 \leq j \leq m} R(b_j)$$

and the conditions of the theorem.

$$(3.5) \int_0^\infty \int_0^\infty x^{\alpha-2} y^{-\alpha} (x^2+y^2)^{1-\rho} \exp\left(-\frac{\beta y}{x}\right) N_\nu(2\sqrt{x^2+y^2})$$

$$\times G_{p,q}^{m,n} \left(\frac{y(x^2+y^2)}{x} \middle| \begin{matrix} a_p \\ b_q \end{matrix} \right) dy dx$$

$$= \beta^{\alpha-1} G_{p+4,q+1}^{m,n+3} \left(\frac{1}{\beta} \middle| \begin{matrix} \rho-v/2, \rho+v/2, \alpha, a_p, \rho+v/2+1/2 \\ b_q, \rho+v/2+1/2 \end{matrix} \right),$$

$$-\frac{3}{4} + \max_{1 \leq j \leq n} R(a_j) < R(\rho) < \min_{1 \leq j \leq m} R(b_j) + \frac{1}{2} |R(\nu)| + 1.$$

Again if we consider

$$f(z) = \begin{cases} z^{-1/4} H_v(y' \sqrt{z}) \\ z^r e^{-z} L_k^\sigma(z) \\ z^{(1-r)/n'-1} W_{k, m'}(z^{-1/2n}) W_{-k, m'}(z^{-1/2n}) \\ z^{(1-\lambda)/n'-1} K_{2\mu}(z^{-1/2n}) K_{2\nu}(z^{-1/2n}) \\ z^{r+\sigma-1} {}_2F_1(a, b; c; -z), \end{cases}$$

we get the following integrals.

$$(3.6) \int_0^\infty \int_0^\infty x^{\alpha-2} y^{-\alpha} (x^2+y^2)^{3/4} \exp\left(-\frac{\beta y}{x}\right) H_v(\delta \sqrt{x^2+y^2}) \\ \times G_{p, q}^{m, n} \left(\frac{y(x^2+y^2)}{x} \middle| \begin{matrix} a_p \\ b_q \end{matrix} \right) dy dx = 2(2\delta/\beta)^{-1/2} \beta^{\alpha-1} G_{q+1, p+4}^{n+2, m+1} \left(\frac{\delta^2 \beta}{4} \middle| \begin{matrix} 3/4+v/2, \\ 3/4+v/2, \\ 1/2-b \\ 1/2-a_p \end{matrix} \right), \\ R(a_j) < \min(1, 3/4-v/2), R(2b_j+v) > -5/2.$$

$$(3.7) \int_0^\infty \int_0^\infty x^{\alpha-2} y^{-\alpha} (x^2+y^2)^{1+r} \exp\left(-\frac{\beta y}{x} - x^2 - y^2\right) L_k^\sigma(x^2+y^2) \\ \times G_{p, q}^{m, n} \left(\frac{y(x^2+y^2)}{x} \middle| \begin{matrix} a_p \\ b_q \end{matrix} \right) dy dx = \frac{(-1)^k}{k!} \beta^{\alpha-1} G_{p+3, q+1}^{m, n+3} \left(\frac{1}{\beta} \middle| \begin{matrix} -r, \sigma-r, \alpha, a_p \\ b_q, \sigma-r+k \end{matrix} \right),$$

$$R(r+1+b_j) > -1, j=1, \dots, m; p+q < 2(m+n), \left| \arg\left(\frac{1}{\beta}\right) \right| < \left(m+n - \frac{p}{2} - \frac{q}{2}\right)\pi.$$

$$(3.8) \int_0^\infty \int_0^\infty \frac{x^{\alpha-2} y^{-\alpha} e^{-\beta y/x}}{(x^2+y^2)^{(r-1)/n'}} W_{k, m'}[(x^2+y^2)^{-1/2n'}] W_{-k, m'}[(x^2+y^2)^{-1/2n'}] \\ \times G_{p, q}^{m, n} \left(\frac{y(x^2+y^2)}{x} \middle| \begin{matrix} a_p \\ a_q \end{matrix} \right) dy dx = (2\pi)^{\frac{1}{2}-n'} (2n')^{2r+\frac{1}{2}} \beta^{\alpha-1} \\ \times G_{p+2n'+1, q+4n'}^{m+4n', n+1} \left(\frac{1}{\beta(2n')^{2n'}} \middle| \begin{matrix} \alpha, (a_p), \Delta[n'; r+k+1], \Delta[n'; r-k+1] \\ \Delta[2n'; 2r+1], \Delta[n'; r+m'+1/2], \Delta[n'; r-m'+1/2], (b_q) \end{matrix} \right),$$

where $\Delta[n', \alpha]$ means n' parameters $\frac{\alpha}{n'}, \frac{\alpha+1}{n'}, \dots, \frac{\alpha+n'-1}{n'}$.

The conditions of validity are

$$(i) p+q < 2(m+n) \text{ and } \left| \arg\frac{1}{\beta} \right| < \pi \left(m+n - \frac{p}{2} - \frac{q}{2}\right),$$

$$(ii) R\left[r \pm m' - \frac{1}{2}(1-a_j)\right] > 0, R[r+n'(1-a_j)] > 0, j=1, 2, \dots, n.$$

$$(3.9) \int_0^\infty \int_0^\infty \frac{x^{\alpha-2} y^{-\alpha}}{(x^2+y^2)^{(\lambda-1)/n'}} e^{-\beta y/x} K_{2\mu} [(x^2+y^2)^{-1/2n}] K_{2\nu} [(x^2+y^2)^{-1/2n}] \\ \times G_{p,q}^{m,n} \left(\frac{y(x^2+y^2)}{x} \middle| \begin{matrix} a_p \\ b_q \end{matrix} \right) dy dx = \pi^{\frac{3}{2}-n'} 2^{-n'} (n')^{2\lambda-3/2} \beta^{\alpha-1} \\ \times G_{p+2n'+1, q+4n'}^{m+4n', n+1} \left(\frac{(n')^{-2n'}}{\beta} \middle| \begin{matrix} \alpha, (a_p), \Delta[2n'; 2\lambda] \\ \Delta[n'; \lambda+\mu+v], \Delta[n'; \lambda-\mu+v], \Delta[2n'; \lambda+\mu-v], b_q \end{matrix} \right)$$

The condition of validity are:

$$(i) p+q < 2(m+n), \quad \left| \arg \frac{1}{\beta} \right| < \left(m'+n' - \frac{p}{2} - \frac{q}{2} \right) \pi,$$

$$(ii) R[\lambda \pm \mu \pm \nu + n'(1-a_j)] > 0, \quad (j=1, 2, \dots, n').$$

$$(3.10) \int_0^\infty \int_0^\infty x^{\alpha-2} y^{-\alpha} (x^2+y^2)^{\rho+\sigma} \exp\left(-\frac{\beta y}{x}\right) {}_2F_1[a, b; c; -x^2-y^2] \\ \times G_{p,q}^{m,n} \left(\frac{y(x^2+y^2)}{x} \middle| \begin{matrix} a_p \\ b_q \end{matrix} \right) dy dx = \beta^{\alpha-1} \sum_{s=0}^\infty \frac{1}{s!} G_{p+3, q+2}^{m+2, n+1} \left(\frac{1}{\beta} \middle| \begin{matrix} \alpha, a_p, \sigma, a+b-c+\sigma+s \\ a-c+\sigma+s, b-c+\sigma+s, b_q \end{matrix} \right),$$

where $p+q < 2(m+n)$, $\left| \arg \frac{1}{\beta} \right| < \left(m+n - \frac{p}{2} - \frac{q}{2} \right) \pi$, $R(c) > 0$, $R(a-c+\sigma-a_j) > -1$,

$$R(b-c+\sigma-a_j) > -1, \quad j=1, 2, \dots, n.$$

By considering $f(z)$ to be equal to;

$$(i) z^{-u/2-1} J_v(\sqrt{z}) J_w(\sqrt{z}),$$

$$(ii) z^{\lambda-1} S \left[\begin{matrix} \left[\begin{matrix} m_1, & 0 \\ p_1-m_1, & q_1 \end{matrix} \right] \\ \left(\begin{matrix} m_2, & n_2 \\ p_2-m_2, & q_2-n_2 \end{matrix} \right) \\ \left(\begin{matrix} m_3, & n_3 \\ p_3-m_3, & q_3-n_3 \end{matrix} \right) \end{matrix} \middle| \begin{matrix} a_1, \dots, a_{p_1}; b_1, \dots, b_{q_1} \\ c_1, \dots, c_{p_2}; d_1, \dots, d_{q_2} \\ e_1, \dots, e_{p_3}; f_1, \dots, f_{q_3} \end{matrix} \right. \left. \begin{matrix} b \\ cz \end{matrix} \right]$$

$$(iii) z^{s-1} F \left[\begin{matrix} \lambda & \alpha_1, \dots, \alpha_\lambda \\ \mu & \beta_1; \beta_1'; \dots, \beta_\mu; \beta_\mu' \\ \nu & \gamma_1, \gamma_2, \dots, \gamma_\nu \\ \sigma & \delta_1; \delta_1'; \dots, \delta_\sigma; \delta_\sigma' \end{matrix} \middle| \begin{matrix} cz \\ dz \end{matrix} \right],$$

$$(iv) z^{mk-1} G_{\nu, \varepsilon}^{\lambda, \mu} \left(z^n \middle| \begin{matrix} \alpha_\nu \\ \beta_\varepsilon \end{matrix} \right),$$

we get the following integrals.

$$(3.11) \int_0^\infty \int_0^\infty \frac{x^{\alpha-2} y^{-\alpha}}{(x^2+y^2)^{u/2}} \exp\left(-\frac{\beta y}{x}\right) J_v(\sqrt{x^2+y^2}) J_w(\sqrt{x^2+y^2})$$

$$\times G_{p,q}^{m,n} \left(\frac{y(x^2+y^2)}{x} \right) \Big|_{b_q}^{a_p} dy dx = \frac{\beta^{\alpha-1}}{\sqrt{\pi}} G_{p+5,q+2}^{m+2,n+2} \left(\frac{4}{\beta} \right) \Big|_{u/2+1/2, u/2+3/2}^{1+(u-w-v)/2, \alpha, a_p, 1+(u+w+v)/2, 1+(u-w-v)/2} b_q,$$

where $p+q < 2(m+n)$, $\left| \arg \frac{1}{\beta} \right| < \left(m+n - \frac{p}{2} - \frac{q}{2} \right) \pi$, $R(w-u+2b_j) > 0$, $j=1, 2, \dots, m$; $R(2a_j-u) < 3$, $j=1, 2, \dots, n$.

$$(3.12) \int_0^\infty \int_0^\infty x^{\alpha-2} y^{-\alpha} (x^2+y^2)^\lambda \exp\left(-\frac{\beta y}{x}\right) G_{p,q}^{m,n} \left(\frac{y(x^2+y^2)}{x} \right) \Big|_{b_q}^{a_p}$$

$$\times S \left[\begin{matrix} \left[\begin{matrix} m_1, & 0 \\ p_1-m_1, & q_1 \end{matrix} \right] \\ \left(\begin{matrix} m_2, & n_2 \\ p_2-m_2, & q_2-n_2 \end{matrix} \right) \\ \left(\begin{matrix} m_3, & n_3 \\ p_3-m_3, & q_3-n_3 \end{matrix} \right) \end{matrix} \middle| \begin{matrix} a_1, \dots, a_p; b_1, \dots, b_q \\ c_1, \dots, c_{p_2}; d_1, \dots, d_{q_2} \\ e_1, \dots, e_{p_3}; f_1, \dots, f_{q_3} \end{matrix} \right] \Big|_{c(x^2+y^2)}^b dy dx$$

$$= \beta^{\alpha+\lambda-1} S \left[\begin{matrix} \left[\begin{matrix} m_1, & 0 \\ p_1-m_1, & q_1 \end{matrix} \right] \\ \left(\begin{matrix} m_2, & n_2 \\ p_2-m_2, & q_2-n_2 \end{matrix} \right) \\ \left[\begin{matrix} m+m_3, & 1+n+n_3 \\ p_3-m_3+q-m, & q_3-m_3+p-n \end{matrix} \right] \end{matrix} \middle| \begin{matrix} a_1, \dots, a_p; b_1, \dots, b_q \\ c_1, \dots, c_{p_2}; d_1, \dots, d_{q_2} \\ e_1, \dots, e_{p_3}; \Gamma(1-b_q-\lambda)^* \\ f_1, \dots, f_{q_3}, \Gamma(1-\alpha-\lambda), \Gamma(1-a_p-\lambda)^* \end{matrix} \right] \Big|_{c\beta}^b.$$

where $\Gamma(1-b_q-\lambda)^* = \Gamma(1-b_1-\lambda), \Gamma(1-b_2-\lambda), \dots, \Gamma(1-b_q-\lambda)$,

$\Gamma(1-a_p-\lambda)^* = \Gamma(1-a_1-\lambda), \Gamma(1-a_2-\lambda), \dots, \Gamma(1-a_p-\lambda)$,

$$0 < n_3 < q_1 + q_3, \quad m_1 + m_3 + n_3 > \frac{1}{2}(p_1 + q_1 + p_3 + q_3),$$

$$\left| \arg c \right| < \left(m_1 + m_3 + n_3 - \frac{p_1}{2} - \frac{q_1}{2} - \frac{p_3}{2} - \frac{q_3}{2} \right) \pi, \quad 0 < m < q, \quad 0 < n < p,$$

$$m+n > \frac{1}{2}(p+q), \quad \left| \arg \frac{1}{\beta} \right| < \left(m+n - \frac{p}{2} - \frac{q}{2} \right) \pi,$$

$$R(\lambda + b_j + f_h) > 0, \quad j=1, 2, \dots, m, \quad h=1, 2, \dots, n_3,$$

$$R(\lambda + a_j + e_h - \alpha_h) < 2; \quad j=1, 2, \dots, n, \quad h=1, 2, \dots, m_3, \quad k=1, 2, \dots, m_1,$$

$$0 < m_1 + m_3 < p_1 + p_3.$$

$$(3.13) \int_0^\infty \int_0^\infty x^{\alpha-2} y^{-\alpha} (x^2 + y^2)^s \exp\left(-\frac{\beta y}{x}\right) G_{p,q}^{m,n} \left(\frac{y(x^2 + y^2)}{x} \middle| \begin{matrix} a_p \\ b_q \end{matrix} \right) \\ \times F \left[\begin{matrix} \lambda \\ \mu \\ \nu \\ \sigma \end{matrix} \middle| \begin{matrix} \alpha_1, \dots, \alpha_\lambda \\ \beta_1; \beta'_1, \dots, \beta_\mu; \beta'_\mu \\ \gamma_1, \dots, \gamma_\nu \\ \delta_1; \delta'_1; \dots; \delta_\sigma, \delta'_\sigma \end{matrix} \middle| \begin{matrix} c(x^2 + y^2) \\ d(x^2 + y^2) \end{matrix} \right] dy dx \\ = \beta^{\alpha+s-1} F \left[\begin{matrix} \lambda+q \\ \mu \\ \nu+p+1 \\ \sigma+p+1 \end{matrix} \middle| \begin{matrix} \alpha_\lambda, b_q+s \\ \beta_\mu; \beta'_\mu \\ \gamma_\nu, \alpha+s, a_p+s \\ \delta_\sigma; \delta'_\sigma \end{matrix} \middle| \begin{matrix} c\beta \\ d\beta \end{matrix} \right],$$

where $b_q + s$ means q parameters $b_1 + s, b_2 + s, \dots, b_q + s$ and similarly for other parameters.

The conditions of validity are;

$$p+q < 2(m+n), \quad \left| \arg \frac{1}{\beta} \right| < \left(m+n - \frac{p}{2} - \frac{q}{2} \right) \pi, \quad \lambda + \mu \leq \nu + \sigma + 1, \quad \frac{-\min_{1 \leq j \leq m} R(b_j)}{1} \\ < R(s) < 1 - \max_{1 \leq j \leq m} R(a_j),$$

$$(3.14) \int_0^\infty \int_0^\infty x^{\alpha-2} y^{-\alpha} (x^2 + y^2)^{m'k} \exp\left(-\frac{\beta y}{x}\right) G_{p,q}^{m,n} \left(\frac{y(x^2 + y^2)}{x} \middle| \begin{matrix} a_p \\ b_q \end{matrix} \right) \\ \times G_{\nu, \varepsilon}^{\lambda, \mu} \left((x^2 + y^2)^{n'} \middle| \begin{matrix} \alpha_\nu \\ \beta_\varepsilon \end{matrix} \right) dy dx = -\beta^{\alpha-1-m'k} (2\pi)^{\frac{1}{2}} \frac{1}{2} (1-n')(1+2n+2m-p-q)/2 \\ \times (n')^{m'k(1+p-q) - (1-2m-2n+p+q)/2 - \Sigma(a_s) + \Sigma(b_s)} \\ \times G_{\nu+n'q, \varepsilon+n'+n'p}^{\lambda+n'+nm', \mu+n'm} \left(\frac{(n')^{n'(q-p-1)}}{\beta^{n'}} \middle| \begin{matrix} \Delta_{n'}[-n'; 1+b_m+m'k-n'], \alpha_\nu, \\ \Delta[n'; 1-a_n+m'k], \Delta[n'; m'k], \\ \Delta_{n'}[-n'; 2+m'k-n'], \Delta[n'; m'k - (b_{q-m} + 1)] \\ \beta_\varepsilon, \Delta_{n'}[-n'; (a_{p-n}) - m'k - n'] \end{matrix} \right),$$

provided

$$(i) \quad 0 \leq \lambda \leq \varepsilon, \quad 1 \leq \mu \leq \nu, \quad n \geq 0, \quad p-n \geq 0, \quad q-m \geq 0, \quad \nu < \varepsilon, \quad 1+p < q,$$

$$R[m'k + n'\beta_j + b_m] > 0 \quad (j=1, 2, \dots, \lambda; k=1, 2, \dots, m)$$

$$\text{and } R[m'k + n'a_j - n' + \max\{1, (a_p)\} - 1] < 0 \quad (j=1, 2, \dots, \mu; k=1, 2, \dots, n)$$

- (ii)* $1 \leq \lambda \leq \varepsilon$, $0 \leq \mu \leq \nu$, $n \geq 0$, $p - n \geq 0$, $q - m \geq 0$, $\nu > \varepsilon$, $1 + p < q$,
 $R[m'k - 1 - n' + n'a_j + \max\{1, a_k\}] < 0$ ($j=1, 2, \dots, \mu; k=1, 2, \dots, n$)
 and $R[m'k + b_j + n'\beta_k] > 0$ ($j=1, 2, \dots, m; k=1, 2, \dots, \lambda$), $\alpha=1$.

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* A variety of similar sets of conditions of validity can be worked out by taking different suitable restrictions on the parameters.