

ON THE FORMAL SOLUTION OF DUAL INTEGRAL EQUATIONS OF TWO VARIABLES

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The formal solution of certain dual integral equations involving the H -function of two variables as kernels by fractional integration has been obtained. The given dual integral equations have been transformed, by the application of fractional integration operators, into two others with a common kernel and the problem is then reduced to solving an integral equation.

We give the definition of H -function of two variables due to Verma¹ from which G -function of two variables and other functions as particular cases are deduced. The H -function of two variables

$$H \left. \begin{matrix} n, \nu_1, \nu_2, m_1, m_2 \\ n+p, [t+\nu_1, t_1+\nu_2], s, [q+m_1, q'+m_2] \end{matrix} \right\} \begin{matrix} x \\ y \end{matrix} \left[\begin{matrix} (\epsilon_n+p, a_n+p) \\ (\gamma_t+\nu_1, r_t+\nu_1), (\gamma'_{t_1}+\nu_2, r'_{t_1}+\nu_2) \\ (\delta_s, d_s) \\ (\beta_{q+m_1}, b_{q+m_1}); (\beta'_{q'+m_2}, b'_{q'+m_2}) \end{matrix} \right] \quad (1)$$

is defined by the double contour integral

$$\frac{1}{(2\pi i)^2} \int_{-i\infty}^{i\infty} \int_{-i\infty}^{i\infty} \Phi \{ A(\xi + \eta) \} \Psi \{ B\xi, C\eta \} x\xi y d\xi d\eta \quad (2)$$

where

$$\Phi \{ A(\xi + \eta) \} = \frac{\prod_{j=1}^n \Gamma(1 - \epsilon_j + a_j \xi + a_j \eta)}{\prod_{j=1}^p \Gamma(\epsilon_{j+n} - a_{j+n} \xi - a_{j+n} \eta) \prod_{j=1}^s \Gamma(\delta_j + d_j \xi + d_j \eta)}$$

$$\Psi \{ B\xi, C\eta \} = \frac{\prod_{j=1}^{m_1} \Gamma(\beta_j - b_j \xi) \prod_{j=1}^{\nu_1} \Gamma(\gamma_j + r_j \xi)}{\prod_{j=1}^q \Gamma(1 - \beta_j + m_1 + b_j \xi)}$$

$$\frac{\prod_{j=1}^{m_2} \Gamma(\beta'_j - b'_j \eta)}{\prod_{j=1}^t \Gamma(1 - \gamma_{\nu_1+j} + \gamma_{\nu_2+j} \xi) \prod_{j=1}^{q_1} \Gamma(1 - \beta'_{m_2+j} + b'_{m_2+j} \eta)}$$

$$\frac{\prod_{j=1}^{\nu_2} \Gamma(\gamma'_j + r'_j \eta)}{\prod_{j=1}^{t_1} \Gamma(1 - \gamma'_{\nu_2+j} - r'_{\nu_2+j} \eta)}$$

and

$$0 \leq n \leq p, 1 \leq m_1 \leq q, 1 \leq m_2 \leq q', 0 \leq \nu_1 \leq t, 0 \leq \nu_2 \leq t_1$$

$$(a_r) \equiv a_1, a_2, \dots, a_r; (a_{r+1, s}) = a_{r+1}, a_{r+2}, \dots, a_s.$$

The sequence of parameters $(\beta_{m_1}, b_{m_1}) (\beta'_{m_2}, b_{m_2}) (\gamma_{\nu_1}, r_{\nu_1}) (\gamma'_{\nu_2}, r'_{\nu_2})$ and (ϵ_n, a_n) are such that all the poles of the integrand are simple, the paths of integration are intended, if necessary, in such a manner that all the poles of $\Gamma(\beta_J - b_J \xi)$, ($J=1, 2, \dots, m_1$) and $\Gamma(\beta'_K - b'_K \eta)$ ($K=1, 2, \dots, m_2$) lie to the right and those of $\Gamma(\gamma_J + r_J \xi)$, ($J=1, 2, \dots, \nu_1$), $\Gamma(\gamma'_K + r'_K \eta)$ ($K=1, 2, \dots, \nu_2$) and $\Gamma(1 - \epsilon_J + a_J \xi + a_J \eta)$ ($J=1, 2, \dots, n$) lie to the left of the imaginary axis.

The integral converges if

$$\begin{aligned} p + q + s + t &< 2(m_1 + \nu_1 + n) \\ p + q'_1 + s + t &< 2(m_2 + \nu_2 + n) \end{aligned} \tag{3}$$

and

$$\begin{aligned} |\arg x| &< \pi [m_1 + \nu_1 + n - \frac{1}{2}(p + q + s + t)] \\ |\arg y| &< \pi [m_2 + \nu_2 + n - \frac{1}{2}(p + q' + s + t_1)] \end{aligned}$$

Whenever there is no confusion with regard to the parameters, the contracted notation

$$H^{n, \nu_1, \nu_2, m_1, m_2}_{p+n, [t+\nu_1, t_1+\nu_2], s, [q+m_1+q'+m_2]} \left[\begin{matrix} x \\ y \end{matrix} \right] \text{ or } H \left[\begin{matrix} x \\ y \end{matrix} \right] \tag{4}$$

will be used to denote (1):

The dual integral equations to be discussed here are as follows:

$$\int_0^\infty \int_0^\infty H^{n, \nu_1, \nu_2, m_1, m_2}_{p+n, [t+\nu_1, t_1+\nu_2], \Omega, [q+m_1+q'+m_2]} \left[\begin{matrix} xu \\ yu' \end{matrix} \left| \begin{matrix} (\epsilon_p + a, a_p + n) \\ (\gamma_{t+\nu_1}, r_{t+\nu_1}) (\gamma'_{t_1+\nu_2}, r'_{t_1+\nu_2}) \\ \dots \\ (\beta_{q+m_1}, b_{q+m_1}) (\beta'_{q'+m_2}, b'_{q'+m_2}) \end{matrix} \right. \right] \cdot f(u, u') du du' = \phi(x, y), \quad 0 < x < 1, \quad 0 < y < 1 \tag{5}$$

$$\int_0^\infty \int_0^\infty H^{n, \nu_1, \nu_2, m_1, m_2}_{p+n, [t+\nu_1, t_1+\nu_2], 0, [q+m_1, q'+m_2]} \left[\begin{matrix} xu \\ yu' \end{matrix} \left| \begin{matrix} (\epsilon_p + a, a_p + n) \\ (\gamma_{t+\nu_1}, r_{t+\nu_1}); (\gamma'_{t_1+\nu_2}, r'_{t_1+\nu_2}) \\ \dots \\ (\beta_{q+m_1}, b_{q+m_1}); (\beta'_{q'+m_2}, b'_{q'+m_2}) \end{matrix} \right. \right] \cdot f(u, u') du du' = \psi(x, y), \quad x > 1, \quad y > 1 \tag{6}$$

where $\phi(x, y)$ and $\psi(x, y)$ are given and $f(x, y)$ is to be determined. We assumed that the H -function of (1) satisfies all the conditions given above with $(\beta_J), (\beta'_J)$, replaced by $(d_J), (d'_J)$, respectively and $(\gamma_K), (\gamma'_K)$ replaced by $(c_K), (c'_K)$ respectively for ($J=1, 2, \dots, m_1+q$) or (m_2+q) and ($J=1, 2, \dots, \nu_1+t$)

In this article we use the Mellin type of double integral, viz.

Theorem :

If, in the strips $\alpha < \sigma < \beta$ and $a < \gamma < b$.

- (i) the function of two complex variables $f(r, s)$ is regular,
- (ii) the integral

$$\int_{-\infty}^\infty \int_{-\infty}^\infty |f(\sigma + it, \gamma + i\tau)| dt d\tau$$

is absolutely convergent,

- (iii) $|f(r, s)| \rightarrow 0$ as t and τ approach infinitely independently, and if for positive x and y

$$g(x, y) = \frac{1}{(2\pi i)^2} \int_{\sigma-i\infty}^{\sigma+i\infty} \int_{\sigma-i\infty}^{\sigma+i\infty} x^{-r} y^{-s} f(r, s) dr ds \tag{7}$$

then

$$f(r, s) = \int_0^\infty \int_0^\infty x^{r-1} y^{s-1} g(x, y) dx dy \tag{8}$$

which is due to Reed². We may rewrite (7) and (8) in the form

If

$$M\{f(x, y)\} = F(r, s) = \int_0^\infty \int_0^\infty x^{r-1} y^{s-1} g(x, y) dx dy \tag{9}$$

then

$$M^{-1}\{F(r, s)\} = g(x, y) = \frac{1}{(2\pi i)^2} \int_{\sigma-i\infty}^{\sigma+i\infty} \int_{\sigma-i\infty}^{\sigma+i\infty} x^{-r} y^{-s} F(r, s) dr ds \tag{10}$$

Then Parseval theorem of the Mellin transform has been restated Fox³ in the following form which will be formally useful in our investigations.

If

and

where

then

$$\left. \begin{aligned} M\{h(x, y)\} &= H(r, s) \\ M\{f(xu, yu')\} &= x^{-r} y^{-s} F(r, s) \\ M\{f(u, u')\} &= F(r, s) \end{aligned} \right\} \tag{11}$$

$$\begin{aligned} &\int_0^\infty \int_0^\infty h(xu, yu') f(u, u') du du' \\ &= \frac{1}{(2\pi i)^2} \int_{-i\infty}^{i\infty} \int_{-i\infty}^{i\infty} x^{-r} y^{-s} H(r, s) F(1-r, 1-s) dr ds \end{aligned} \tag{12}$$

From (2) and (10) it is easily seen that

$$\begin{aligned} &M \left\{ \begin{array}{l} n, \nu_1, \nu_2, m_1, m_2 \\ p+n, [t+\nu_1, t_1+\nu_2], 0, [q+m_1, q'+m_2] \end{array} \right\} \left[\begin{array}{l} x \\ y \end{array} \left| \begin{array}{l} (e_{p+n}, a_{p+n}) \\ (\gamma_t+\nu_1, t_1+\nu_1); (\gamma'_{t_1}+\nu_1, r'_{t_1}+\nu_1) \\ \dots \dots \dots \\ (\beta_{q+m_1}, b_{q+m_1}); (\beta'_{q'+m_2}, b'_{q'+m_2}) \end{array} \right. \right] \\ &= \frac{\prod_{J=1}^{m_1} \Gamma(\beta_J+b_J \xi) \prod_{J=1}^{\nu_1} \Gamma(\gamma_J-r_J \xi) \prod_{J=1}^{m_2} \Gamma(\beta'_J+b'_J \eta) \prod_{J=1}^{\nu_2} \Gamma(\gamma'_J-r'_J \eta)}{\prod_{J=1}^q \Gamma(1-\beta_{m_1+J}-b_{m_1+J} \xi) \prod_{J=1}^t \Gamma(1-\gamma_{\nu_1+J}+r_{\nu_1+J} \xi) \prod_{J=1}^{q_1} \Gamma(1-\beta'_{J+m_2}-\beta'_{J+m_2} \eta)} \\ &\quad \cdot \frac{\prod_{J=1}^n \Gamma(1-e_J-a_J \xi-a_J \eta)}{\prod_{J=1}^t \Gamma(1-\gamma'_{\nu_2+J}+r'_{\nu_2+J} \eta) \prod_{J=1}^p \Gamma(e_{n+J}+a_{n+J} \xi+a_{n+J} \eta)} \end{aligned} \tag{13}$$

On using $M \{ f(u, u') \} = F(\xi, \eta)$ and applying (12) to (4) and (5) we find that

$$\frac{1}{(2\pi i)^2} \int_{-i\infty}^{i\infty} \int_{-i\infty}^{i\infty} \frac{\prod_{J=1}^n \Gamma(1 - \epsilon_J - a_J \xi - a_J \eta) \prod_{J=1}^{m_1} \Gamma(\beta_J + b_J \xi)}{\prod_{J=1}^p \Gamma(\epsilon_J + n + a_{J+n} \xi + a_{J+n} \eta) \prod_{J=1}^q \Gamma(1 - \beta_{m_1+J} - b_{m_1+J} \xi)}$$

$$\cdot \frac{\prod_{J=1}^{v_1} \Gamma(\gamma_J - r_J \xi) \prod_{J=1}^{m_2} \Gamma(\beta'_J + b'_J \eta) \prod_{J=1}^{v_2} \Gamma(\gamma'_J - r'_J \eta)}{\prod_{J=1}^t \Gamma(1 - \gamma_{v_1+J} + r_{v_1+J} \xi) \prod_{J=1}^{q'} \Gamma(1 - \beta'_{m_2+J} - b'_{m_2+J} \eta)}$$

$$\cdot \frac{x^{-\xi} y^{-\eta} \Gamma(1 - \xi, 1 - \eta)}{\prod_{J=1}^{t_1} \Gamma(1 - \gamma'_{v_2+J} + r'_{v_2+J} \eta)} d\xi d\eta = \phi(x, y), \text{ where } 0 < x < 1, 0 < y < 1, \tag{14}$$

and

$$\frac{1}{(2\pi i)^2} \int_{-i\infty}^{i\infty} \int_{-i\infty}^{i\infty} \frac{\prod_{J=1}^n \Gamma(1 - \epsilon_J - a_J \xi - a_J \eta) \prod_{J=1}^{m_1} \Gamma(d_J + b_J \xi)}{\prod_{J=1}^p \Gamma(\epsilon_J + n + a_{J+n} \xi + a_{J+n} \eta) \prod_{J=1}^q \Gamma(1 - d_{J+m_1} - b_{J+m_1} \xi)}$$

$$\cdot \frac{\prod_{J=1}^{v_1} \Gamma(c_J - r_J \xi) \prod_{J=1}^{m_2} \Gamma(d'_J + b'_J \eta) \prod_{J=1}^{v_2} \Gamma(c'_J - r'_J \eta) x^{-\xi} y^{-\eta} \Gamma(1 - \xi, 1 - \eta)}{\prod_{J=1}^t \Gamma(1 - c_{v_1+J} + r_{v_1+J} \xi) \prod_{J=1}^{q'} \Gamma(1 - d'_{m_2+J} - b'_{m_2+J} \eta) \prod_{J=1}^{t_1} \Gamma(1 - c'_{v_2+J} + r'_{v_2+J} \eta)} d\xi d\eta$$

$$= \psi(x, y), \text{ where } x > 1, y > 1, \text{ by virtue of (13).} \tag{15}$$

In this section we transform the equations (14) and (15) into two others with a common kernel by the application of fractional operators. Our main aim is to transform

$$\frac{\prod_{J=1}^{v_1} \Gamma(\gamma_J - r_J \xi) \prod_{J=1}^{v_2} \Gamma(\gamma'_J - r'_J \eta)}{\prod_{J=1}^q \Gamma(1 - \beta_{m_1+J} - b_{m_1+J} \xi) \prod_{J=1}^{q'} \Gamma(1 - \beta'_{m_2+J} - b'_{m_2+J} \eta)} \text{ of (14)} \tag{16}$$

into

$$\frac{\prod_{J=1}^{v_1} \Gamma(c_J - r_J \xi) \prod_{J=1}^{v_2} \Gamma(c'_J - r'_J \eta)}{\prod_{J=1}^q \Gamma(1 - d_{m_1+J} - b_{m_1+J} \xi) \prod_{J=1}^{q'} \Gamma(1 - d'_{m_2+J} - b'_{m_2+J} \eta)} \text{ of (15)}$$

and

$$\frac{\prod_{J=1}^{m_1} \Gamma(\beta_J + b_J \xi) \prod_{J=1}^{m_2} \Gamma(\beta'_J + b'_J \eta)}{\prod_{J=1}^t \Gamma(1 - \gamma_{v_1+J} + r_{v_1+J} \xi) \prod_{J=1}^{t_1} \Gamma(1 - \gamma'_{v_2+J} + r'_{v_2+J} \eta)} \text{ of (14)}$$

into

$$\frac{\prod_{J=1}^{m_2} \Gamma(d'_J + b'_J \eta) \prod_{J=1}^{m_1} \Gamma(d_J + b_J \xi)}{\prod_{J=1}^{t_1} \Gamma(1 - c'_{v_2+J} + r'_{v_2+J} \eta) \prod_{J=1}^t \Gamma(1 - c_{v_1+J} + r_{v_1+J} \xi)} \text{ of (15)} \tag{17}$$

In making these transformations we will make use of the fractional integration operators for two variables, similar to the fractional integration operators for one variable defined by Erdelyi⁴

$$\tau_{11} \left[\alpha, \beta, \alpha', \beta'; r, s : \omega(x, y) \right] = \frac{rs}{\Gamma(\alpha) \Gamma(\alpha')} x^{-r\alpha + r - \beta - 1} \cdot y^{-s\alpha' + s - \beta' - 1} \int_0^{\infty} \int_0^{\infty} (x^r - v^r)^{\alpha-1} (y^s - v'^s)^{\alpha'-1} v^{\alpha} v'^{\beta'} \omega(v, v') dv \cdot dv' \quad (18)$$

$$R_{11} \left[\alpha, \beta, \alpha'; \beta': r, s : \omega(x, y) \right] = \frac{rs}{\Gamma(\alpha) \Gamma(\alpha')} x^{\beta} y^{\beta'} \cdot \int_x^{\infty} \int_y^{\infty} (v^r - x^r)^{\alpha-1} (v'^s - y^s)^{\alpha'-1} v^{-\beta - \alpha r + r - 1} v'^{-\beta' - s\alpha' + s - 1} \omega(v, v') dv dv' \quad (19)$$

In the contracted forms we write

$$\tau \left[(\gamma_J - c_J), (\gamma'_J - c'_J); (r_J r_J^{-1} - 1), (r'_J r'_J^{-1} - 1); r_J^{-1}, r'_J^{-1} : \omega(x, y) \right] = \tau_J \left[\omega(x, y) \right] \quad (20)$$

$$\tau \left[(\beta_{m_1+k} - d_{m_1+k}), (\beta'_{m_2+k} - d'_{m_2+k}); (b^{-1}_{m_1+k} - \beta^{-1}_{m_1+k} b'_{m_1+k} - 1), (b'^{-1}_{m_2+k} - \beta'^{-1}_{m_2+k} b'_{m_2+k} - 1); b_{m_1+k}, b'_{m_2+k}; \omega(x, y) \right] = \tau_k \left[\omega(x, y) \right] \quad (21)$$

$$R \left[(B_i - d_i), (\beta'_i - d'_i); d_i b_i, d'_i b'_i; b_i^{-1} b'_i; \omega(x, y) \right] = R_i \left[\omega(x, y) \right] \quad (22)$$

$$R \left[(\gamma_{v_1+h} - c_{v_1+h}), (\gamma'_{v_2+h} - c'_{v_2+h}); (r'_{v_1+h} - \gamma_{v_1+h} r_{v_1+h}), (r'_{v_2+h} - \gamma'_{v_2+h} r'_{v_2+h}); r_{v_1+h}, r'_{v_2+h}; \omega(x, y) \right] = R^*_h \left[\omega(x, y) \right] \quad (23)$$

We now proceed to make the first transformation in (14). We replace x and y by v and v' respectively, multiply by

$$v' \begin{pmatrix} c'_{v_2} e'_{v_2} - 1 & \gamma_{v_2} - c'_{v_2} - 1 \\ e_{v_2} & e_{v_2} \end{pmatrix}$$

where $e_{v_1} = 1/r_{v_1}$ and $e_{v_2} = 1/r_{v_2}$ and integrate under the integral sign with respect to v and v' from 0 to x and 0 to y respectively where $0 < x < 1, 0 < y < 1$ we obtain

$$\frac{1}{(2\pi i)^2} \int_{-i\infty}^{i\infty} \int_{-i\infty}^{i\infty} \frac{\prod_{J=1}^n \Gamma(1 - J - \alpha_J \xi - \alpha_J \eta) \prod_{J=1}^{m_1} \Gamma(\beta_J + h_J \xi)}{\prod_{J=1}^p \Gamma(\epsilon_{J+n} + e_{J+n} \xi + \alpha_{J+n} \eta) \prod_{J=1}^q \Gamma(1 - \beta_{J+m_1} - b_{J+m_1} \xi)} \cdot \frac{\prod_{J=1}^{m_2} \Gamma(\beta'_J - b'_J \eta) \prod_{J=1}^{v_1-1} \Gamma(\gamma_J - r_J \xi) \prod_{J=1}^{v_2-1} \Gamma(\gamma'_J - r'_J \eta)}{\prod_{J=1}^i \Gamma(1 - \gamma_{v_1+J} + r_{v_1+J} \xi) \prod_{J=1}^{q'} \Gamma(1 - \beta'_{m_2+J} - b'_{m_2+J} \eta)} \cdot \frac{\Gamma(c_{v_1} - r_{v_1} \xi) \Gamma(c'_{v_2} - r'_{v_2} \eta) x^{-\xi} y^{-\eta} \Gamma(1 - \xi, 1 - \eta)}{\prod_{J=1}^{i_1} \Gamma(1 - \gamma'_{v_2+J} + \gamma'_{v_2+J} \eta)} dv \cdot dv' = \frac{\prod_{v_1}^{-1} \Gamma(\gamma_{v_1} - c_{v_1}) \prod_{v_2}^{-1} \Gamma(\gamma'_{v_2} - c'_{v_2})}{x \cdot y}$$

$$\int_0^x \int_0^y v^{c_{v_1} r_{v_1} - 1} (v')^{c'_{v_2} r'_{v_2} - 1} \begin{pmatrix} -1 & -1 \\ x & -v \end{pmatrix}^{\gamma_{v_1} - c_{v_1} - 1} \begin{pmatrix} -1 & -1 \\ x & -v' \end{pmatrix}^{\gamma'_{v_2} - c'_{v_2} - 1} dv dv'$$

$$= \tau_{v_1 v_2} \left[\phi(v, v') \right] \tag{24}$$

where $0 < x < 1, 0 < y < 1$ by virtue of (18) and (20).

On transforming (24) successively, for $(k = v_1 - 1, \dots, 2, 1; v_2 - 1, \dots, 2, 1)$ by the application of operators τ_{kk} and τ^*_{kk} ($k = q, \dots, 3, 2, 1; k = q', q' - 1, \dots, 3, 2, 1$)

We finally get

$$\frac{1}{(2\pi i)^2} \int_{-i\infty}^{i\infty} \int_{-i\infty}^{i\infty} \frac{\prod_{J=1}^n \Gamma(1 - \epsilon_J - a_J \xi - a_J \eta) \prod_{J=1}^{m_1} \Gamma(\beta_J + b_J \xi)}{\prod_{J=1}^p \Gamma(\epsilon_{n+J} + a_{n+J} \xi + a_{n+J} \eta) \prod_{J=1}^t \Gamma(1 - \gamma_{v_1+J} + r_{v_1+J} \xi)}$$

$$\frac{\prod_{J=1}^{v_1} \Gamma(c_J - r_J \xi) \prod_{J=1}^{v_2} \Gamma(c'_J - r'_J \eta) \prod_{J=1}^{m_2} \Gamma(\beta'_J + b'_J \eta)}{\prod_{J=1}^q \Gamma(1 - d_{J+m_1} - b_{J+m_1} \xi) \prod_{J=1}^{q'} \Gamma(1 - d'_{m_2+J} - b'_{m_2+J} \eta)}$$

$$\frac{x^{-\xi} y^{-\eta} F(1 - \xi, 1 - \eta)}{\prod_{J=1}^{t_1} \Gamma(1 - \gamma'_{v_2+J} + r'_{v_2+J} \eta)} d\xi d\eta$$

$$= \tau^*_{11} \left[\tau^*_{22}, \dots, \tau^*_{qq'}, \tau_{11}, \dots, \tau_{v_1 v_2} \left\{ \phi(x, y) \right\} \dots \right], 0 < x < 1, 0 < y < 1. \tag{25}$$

In a similar manner by the application of the operators R_l and R_h^* given in (22) and (23) respectively for $(l = m_1, m_1 - 1, \dots, 3, 2, 1; m_2, m_2 - 1, \dots, 3, 2, 1$ and $(h = t, t - 1, \dots, 3, 2, 1; t_1, t_1 - 1, \dots, 3, 2, 1)$ to (15) it can be easily seen that it transforms into the desired form

$$\frac{1}{(2\pi i)^2} \int_{-i\infty}^{i\infty} \int_{-i\infty}^{i\infty} \frac{\prod_{J=1}^n \Gamma(1 - \epsilon_J - a_J \xi - a_J \eta) \prod_{J=1}^{m_1} \Gamma(\beta_J + b_J \xi)}{\prod_{J=1}^p \Gamma(\epsilon_{J+n} + a_{J+n} \xi + a_{J+n} \eta) \prod_{J=1}^{t_1} \Gamma(1 - \gamma_{J+v_1} + r_{J+v_1} \xi)}$$

$$\frac{\prod_{J=1}^{v_1} \Gamma(c_J - r_J \xi) \prod_{J=1}^{v_2} \Gamma(c'_J - r'_J \eta) \prod_{J=1}^{m_2} \Gamma(\beta'_J + b'_J \eta)}{\prod_{J=1}^q \Gamma(1 - d_{J+m_1} - b_{J+m_1} \xi) \prod_{J=1}^{q'} \Gamma(1 - d'_{m_2+J} - b'_{m_2+J} \eta)}$$

$$\frac{x^{-\xi} y^{-\eta} F(1 - \xi, 1 - \eta)}{\prod_{J=1}^{t_1} \Gamma(1 - \gamma'_{v_2+J} + r'_{v_2+J} \eta)} d\xi d\eta$$

$$= R^*_{11} \left[R^*_{22}, \dots, R^*_{q'}, R_{11}, R_{22}, \dots, R_{m_1 m_2} \left\{ \psi(x, y) \right\} \dots \right], x > 1, y > 1. \tag{26}$$

On setting

$$k(x, y) = \tau_{11}^* \left[\tau_{22}^*, \dots, \tau_{qq}^*, \tau_{11}, \dots, \tau_{v_1 v_2} \left\{ \phi(x, y) \right\} \dots \right], 0 < x < 1, 0 < y < 1.$$

$$= R_{11}^* \left[R_{22}^*, \dots, R_{qq}^*, R_{11}, \dots, R_{m_1 m_2} \left\{ \psi(x, y) \right\} \dots \right], x > 1, y > 1. \quad (27)$$

(25) and (26) can be put into a compact form

$$\frac{1}{(2\pi i)^2} \int_{-i\infty}^{i\infty} \int_{-i\infty}^{i\infty} \frac{\prod_{J=1}^n \Gamma(1 - \epsilon_J - a_J \xi - a_J \eta) \prod_{J=1}^{m_1} \Gamma(\beta_J + b_J \xi) \prod_{J=1}^{m_2} \Gamma(\beta'_J + b'_J \eta)}{\prod_{J=1}^p \Gamma(\epsilon_{J+n} + a_{J+n} \xi + a_{J+n} \eta) \prod_{J=1}^t \Gamma(1 - \gamma_{v_1+J} - \gamma_{v_1+J} \xi)}$$

$$\frac{\prod_{J=1}^{v_1} \Gamma(c_J - r_J \xi) \prod_{J=1}^{v_2} \Gamma(c'_J - r'_J \eta)}{\prod_{J=1}^q \Gamma(1 - d_{J+m_1} - b_{J+m_1} \xi) \prod_{J=1}^q \Gamma(1 - d'_{m_2+J} - b'_{m_2+J} \eta)}$$

$$d\xi d\eta = k(x, y) \prod_{J=1}^t \Gamma(1 - \gamma'_{v_2+J} + r'_{v_2+J} \eta) \quad (28)$$

Equation (28) is the reduction of (14) and (15) to the equation with a common kernel. On treating the kernel of (28) as an unsymmetrical Fourier kernel and following a procedure similar to that of one variable by Fox³, (28) can be written as

$$f(x, y) = \frac{1}{(2\pi i)^2} \int_{-i\infty}^{i\infty} \int_{-i\infty}^{i\infty} \frac{\prod_{J=1}^p \Gamma(\epsilon_{J+n} + 2a_{J+n} - a_{J+n} \xi - a_{J+n} \eta)}{\prod_{J=1}^n \Gamma(1 - \epsilon_J - 2a_J + a_J \xi + a_J \eta)}$$

$$\frac{\prod_{J=1}^t \Gamma(1 + r_{v_1+J} - \gamma_{v_1+J} - \gamma_{v_1+J} \xi) \prod_{J=1}^q \Gamma(1 - b_{J+m_1} - d_{J+m_1} + b_{J+m_1} \xi)}{\prod_{J=1}^{m_1} \Gamma(\beta_J + b_J - b_J \xi) \prod_{J=1}^{m_2} \Gamma(\beta'_J + b'_J - b'_J \eta)}$$

$$\frac{\prod_{J=1}^{q_1} \Gamma(1 - b'_{m_2+J} - d'_{m_2+J} + b'_{m_2+J} \eta) \prod_{J=1}^t \Gamma(1 + r'_{v_2+J} - \gamma'_{v_2+J} + r'_{v_2+J} \eta)}{\prod_{J=1}^{v_1} \Gamma(c_J - r_J + r_J \xi) \prod_{J=1}^{v_2} \Gamma(c'_J - r'_J + r'_J \eta)}$$

$$K(1 - \xi, 1 - \eta) d\xi d\eta \quad (29)$$

where

$$M \{ k(x, y) \} = K(\xi, \eta)$$

This is the formal solution of (14) and (15).

