On Integral Relations connected with the Confluent Hypergeometric Function.

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§1. Introductory.

In the Bulletin of the American Mathematical Society^{*} Whittaker defines the confluent hypergeometric function $W_{k,m}(x)$ by the equation

$$W_{k,m}(x) = \frac{\Gamma(k+\frac{1}{2}-m)}{2\pi} e^{-\frac{1}{2}x+\frac{1}{2}i\pi} x^{k} \int (-t)^{-k-\frac{1}{2}+m} \left(1+\frac{t}{x}\right)^{k-\frac{1}{2}+m} e^{-t} dt$$
(1)

where the path of integration begins at $t = +\infty$, and after encircling the point t = 0 in the counter-clockwise direction, returns to $t = +\infty$ again.

In the same memoir it is shown that this function satisfies the differential equation

$$\frac{d^2 W}{d x^2} + \left\{ -\frac{1}{4} + \frac{k}{x} + \frac{\frac{1}{4} - m^2}{x^2} \right\} W = 0, \qquad (2)$$

and that its asymptotic expansion is

$$e^{-\frac{1}{3}x}x^kI(x)$$

where

$$I(x) = 1 + \frac{m^2 - (k - \frac{1}{2})^2}{1 \mid x} + \frac{\{m^2 - (k - \frac{1}{2})^2\} \{m^2 - (k - \frac{3}{2})^2\}}{2 \mid x^2} + \dots, \quad (3)$$

a series which cannot terminate unless $k - \frac{1}{2} \pm m$ is a positive integer.

It is evident that (2) is unaltered if m is changed into -m, or if k and x are replaced by -k and -x simultaneously. The four functions

 $W_{k, \pm m}(x), W_{-k, \pm m}(-x)$

are therefore solutions of the differential equation (2).

* 2nd Series, Vol. X., p. 125.

The object of the present paper is to show that any W-function for which (3) is a non-terminating series can be expressed in terms of any other W-function for which (3) is a terminating series; in §4 we shall see that the relation (1) is a particular case of this result. The last section is devoted to a discussion of certain special cases.

§2. Solution of Equation (2) as a Definite Integral.

Transforming (2) by the substitution

$$y = e^{-px} x^{-r} W_{-k, m} (-x),$$

we obtain the differential equation

$$x^{2} y'' + 2x(px+r)y' + \{(p^{2} - \frac{1}{4})x^{2} + (2pr+k)x + (r^{2} - r + \frac{1}{4} - m^{2})\}y = 0$$
(4)

Now assume that (4) can be satisfied by the definite integral

$$y = \int_{c} v(s) (x-s)^{q} ds \qquad (5)$$

where c is some contour to be afterwards determined. Substituting from (5) in (4) we have

$$0 = \int_{a}^{b} v(s) \left[q(q-1)(x-s)^{q-2} x^{2} + 2q(x-s)^{q-1}(px+r)x + (x-s)^{q} \\ \left\{ (p^{2} - \frac{1}{4}) x^{2} + (2pr+k)x + (r^{2} - r + \frac{1}{4} - m^{2}) \right\} \right] ds$$

$$= \int_{a}^{b} v(s) (x-s)^{q-2} \left[(x-s)^{4} (p^{2} - \frac{1}{4}) + (x-s)^{3} \\ \left\{ 2pq + 2 (p^{2} - \frac{1}{4}) s + 2pr + k \right\} \\ + (x-s)^{2} \left\{ q(q-1) + 2q (2ps+r) + (p^{2} - \frac{1}{4}) s \\ + (2pr+k) s + (r^{2} - r + \frac{1}{4} - m^{2}) \right\} \\ + (x-s) \left\{ 2q(q-1) s + 2qs(ps+r) \right\} + q(q-1) s^{2} \right] ds.$$
(6)

Now let

i.e. '

$$p^{2} - \frac{1}{4} = 0, \ 2pq + 2(p^{2} - \frac{1}{4})s + 2pr + k = 0,$$

$$p = \frac{1}{2}, \qquad p = -\frac{1}{2},$$

$$q + r + k = 0, \qquad -q - r + k = 0.$$
(7)

Equation (6) then becomes

$$0 = \int_{c} v(s) (x-s)^{q-2} [(x-s)^{2} \{q(q-1) + 2q(2ps+r) + (2pr+k)s + (r^{2}-r+\frac{1}{4}-m^{2})\} + (x-s) \{2q(q-1)s + 2qs(ps+r)\} + q(q-1)s^{2}] ds$$

where p, q, r, k are subject to conditions (7).

Raising each term to the q^{th} degree in (x-s), we have

$$\begin{split} 0 &= \int_{c} (x-s)^{q} \left[\left\{ q \left(q-1 \right) + 2q \left(2ps+r \right) + \left(2pr+k \right) s \right. \\ &+ \left(r^{2}-r+\frac{1}{4}-m^{2} \right) \right\} v \left(s \right) \\ &+ \frac{1}{q} \left(\frac{d}{ds} \left\{ v \left(s \right) \left(2q \overline{q-1} s + 2q \overline{ps^{2}+rs} \right) \right\} \right. \\ &+ \frac{1}{q \left(q-1 \right)} \left(\frac{d^{2}}{ds^{2}} \left\{ v \left(s \right) q \left(q-1 \right) s^{2} \right\} \right] ds \\ &- \left[2s \left(x-s \right)^{q} \left(q-1+ps+r \right) v \left(s \right) + qs^{2} \left(x-s \right)^{q-1} v \left(s \right) \right. \\ &+ s \left\{ 2v \left(s \right) + sv' \left(s \right) \right\} \left(x-s \right)^{q} \right]_{c} \\ &= \int_{c} \left(x-s \right)^{q} \left[s^{2}v'' + \left\{ 2 \left(q+r+1 \right) s + 2ps^{2} \right\} v' + \left\{ \left(4pq+2pr+4p+k \right) s \right. \\ &+ \left(q^{2}+2qr+r^{2}+q+r+\frac{1}{4}-m^{2} \right) \right\} v \right] ds \\ &- \left[s \left(x-s \right)^{q-1} \left\{ 2 \left(x-s \right) \left(q+ps+r \right) + qs \right\} v + s^{2} \left(x-s \right)^{q} v' \right]_{c} \end{split}$$

where v(s) have been replaced by v.

The contour c will be so chosen that the function

$$s(x-s)^{q-1}\{2(x-s)(q+ps+r)+qs\}v+s^{2}(x-s)^{q}v'$$
(8)

will vanish when taken round the contour. The function v(s) will then have to satisfy the differential equation

$$s^{2}v'' + \left\{2\left(q+r+1\right)s+2ps^{2}\right\}v' + \left\{\left(4pq+2pr+4p+k\right)s + \left(q^{2}+2qr+r^{2}+q+r+\frac{1}{4}-m^{2}\right)\right\}v = 0$$
(9)

where p, q, r, k satisfy conditions (7).

Case 1.

Let $p=\frac{1}{2}$

$$=\frac{1}{2} \qquad q+r+k=0.$$

Equation (9) becomes

$$s^{2}v'' + \{2(1-k)s + s^{2}\}v' + \{(q+2)s + (k^{2}-k+\frac{1}{4}-m^{2})\}v = 0.$$
(10)

If this has a solution of the form

$$v = e^{-\alpha s} s^{-\beta} W_{\kappa,\mu}(s),$$

then it must be the same as

$$s^{2}v'' + 2s(\alpha s + \beta)v' + \{(\alpha^{2} - \frac{1}{4})s^{2} + (2\alpha\beta + \kappa)s + (\beta^{2} - \beta + \frac{1}{4} - \mu^{2})\}v = 0,$$

and hence we must have

$$(\alpha^{2} - \frac{1}{4}) s^{2} + (2\alpha\beta + \kappa) s + (\beta^{2} - \beta + \frac{1}{4} - \mu^{2}) \equiv (q+2) s + (k^{2} - k + \frac{1}{4} - m^{2})$$
$$2\alpha s^{2} + 2\beta s \equiv s^{2} + 2(1-k) s$$

i.e.

 $\alpha = \frac{1}{2}, \quad \beta = 1 - k, \quad \mu = \pm m, \quad \kappa = 1 - r.$

The solution of (10) is thus

$$v(s) = e^{-\frac{1}{2}s} s^{k-1} W_{1-r, \pm m}(s).$$

Case 2.

Let $p = -\frac{1}{2}$ -q - r + k = 0. Then by a similar method to the above it may be shown that the corresponding solution is

$$v(s) = e^{\frac{1}{2}s} s^{-k-1} W_{r-1, \pm m}(s)$$

Hence in case (i) we have

$$e^{-\frac{1}{2}x} x^{-r} W_{-k, m}(-x) = A \int_{c} e^{-\frac{1}{2}s} s^{k-1} W_{1-r, \pm m}(s) (x-s)^{q} ds$$

and in case (ii)

$$e^{\frac{1}{2}x} x^{-r} W_{k,m}(x) = B \int_{c} e^{\frac{1}{2}s} s^{-k-1} W_{r-1,\pm m}(s) (x-s)^{q} ds$$

where q, r, k are subject to conditions (7), and A, B are constants.

Changing the signs of x and k and writing r=1-k' in the former and r=1+k' in the latter, these became

$$e^{\frac{1}{2}x} x^{k'-1} W_{k,m}(x) = A \int_{c} e^{-\frac{1}{2}s} s^{-k-1} W_{k',\pm m}(s) (x+s)^{k+k'-1} ds \quad (11)$$

$$e^{\frac{1}{2}x}x^{-k'-1}W_{k,m}(x) = B\int_{c}e^{\frac{1}{2}s}s^{-k-1}W_{k',\pm m}(s)(x-s)^{k-k'-1}ds \quad (12)$$

§3. Determination of the Constant A.

Taking the positive value of m in (11) we have

$$e^{\frac{1}{2}x}x^{k'-1}W_{k,m}(x) = A\int_{c}e^{-\frac{1}{4}s}s^{-k-1}W_{k',m}(s)(x+s)^{k+k'-1}ds$$

whence

$$I(x) = A \int_{c}^{c} e^{-s} s^{k'-k-1} \left\{ 1 + \frac{m^{2} - (k' - \frac{1}{2})^{2}}{1! s} + \frac{\{m^{2} - (k' - \frac{1}{2})^{2}\}\{m^{2} - (k' - \frac{3}{2})^{2}\}}{2! s^{2}} + \dots \right\}$$

$$\times \left\{ 1 + \frac{(k+k'-1)}{1! s} \frac{s}{x} + \frac{(k+k'-1)(k+k'-2)}{2! s^{2}} \frac{s^{2}}{x^{2}} + \dots \right\} ds$$

$$= A \int_{c}^{c} e^{-s} s^{\lambda} \left\{ 1 + \frac{\alpha\beta}{1! s} + \frac{\alpha(\alpha+1)\beta(\beta-1)}{2! s^{2}} + \dots \right\}$$

$$\left\{ 1 + \frac{\gamma}{1! s} \frac{s}{x} + \frac{\gamma(\gamma-1)}{2! s^{2}} \frac{s^{2}}{x^{2}} + \dots \right\} ds$$

where

$$\lambda = k' - k - 1, \quad \alpha = m - k' + \frac{1}{2}, \quad \beta = m + k' - \frac{1}{2}, \quad \gamma = k + k' - 1$$

= $\sum_{r=0}^{\infty} A \frac{\gamma(\gamma - 1) \dots (\gamma - r + 1)}{r! x^{r}} (-1)^{\lambda + r} \int_{c} e^{-s} (-s)^{\lambda + r} \left\{ 1 + \frac{\alpha \beta}{1! s} + \frac{\alpha (\alpha + 1) \beta (\beta - 1)}{2! s^{2}} + \dots \right\} ds$

Now choose for c a contour beginning at $s = +\infty$, and, after encircling the origin s=0 in the counter-clockwise direction, returning to $s = +\infty$. The expression (8) will vanish when taken round this contour, and hence the path of integration is a valid one. We then have

$$I(x) = \sum_{r=0}^{\infty} A \frac{\gamma(\gamma-1)\dots(\gamma-r+1)}{r! x^r} (-1)^{\lambda+r} \frac{2\pi}{i} \\ \left[\frac{1}{\Gamma(-\lambda-r)} - \frac{\alpha\beta}{1!\Gamma(-\lambda-r+1)} + \frac{\alpha(\alpha+1)\beta(\beta-1)}{2!\Gamma(-\lambda-r+2)} - \dots \right]$$

provided λ is not zero or an integer

$$=\sum_{r=0}^{\infty} A \frac{\gamma(\gamma-1)...(\gamma-r+1)}{r! x^r} (-1)^{\lambda+r} \frac{2\pi}{i\Gamma(-\lambda-r)} \left[1 - \frac{\alpha\beta}{1!(-\lambda-r)} + \frac{\alpha(\alpha+1)\beta(\beta-1)}{2!(-\lambda-r)(-\lambda-r+1)} - \dots\right]$$
$$=\sum_{r=0}^{\infty} A \frac{\gamma(\gamma-1)...(\gamma-r+1)}{r! x^r} (-1)^{\lambda+r} \frac{2\pi}{i\Gamma(-\lambda-r)} F(\alpha, -\beta, -\lambda-r, 1).$$
(13)

The hypergeometric series for $F(\alpha, -\beta, -\lambda - r, 1)$ is not in general convergent, since k + k' - r is not always positive. Let us, therefore, choose k' so that the expression I(s) in the asymptotic expansion of $W_{k',m}(s)$ shall terminate. We can then express $F(\alpha, -\beta, -\lambda - r, 1)$ in terms of Γ -functions. This will be the case when $k' = n - \frac{1}{2} \pm m$. Choose the positive value of m. Then

The corresponding result when m is negative can be immediately obtained. Again, if we replace $W_{k', \pm m}(s)$ in (12) by the other pair of solutions $W_{-k', \pm m}(-s)$, and then change the signs k' and s simultaneously, equation (12) becomes equation (11). It therefore follows that A = B.

Hence, finally,

$$e^{\frac{1}{2}x}x^{k'-1}W_{k,m}(x) = \frac{(-1)^{k-k'}\Gamma(k+m+\frac{1}{2})\Gamma(k-m+\frac{1}{2})}{2\pi i\Gamma(k+k')}$$
$$\int_{c}e^{-\frac{1}{2}s}s^{-k-1}W_{k',\pm m}(s)(x+s)^{k+k'-1}ds \qquad (14)$$

provided (1) $k' = n - \frac{1}{2} \pm m$, where *n* is a positive integer or zero, (2) $\pm m - k - \frac{1}{2}$ is not an integer or zero, and (3) *c* is the contour already specified.

§4. Deduction of Whittaker's definition. Put $k' = m + \frac{1}{2}$ in (14) and we obtain the relation

$$e^{\frac{1}{2}x} x^{m-\frac{1}{2}} W_{k,m}(x) = \frac{(-1)^{k-m-\frac{1}{2}} \Gamma(k-m+\frac{1}{2})}{2\pi i}$$
$$\int_{c} e^{-\frac{1}{2}s} s^{-k-1} W_{m+\frac{1}{2},\pm m}(s) (x+s)^{k+m-\frac{1}{2}} ds$$
$$= \frac{(-1)^{k-m-\frac{1}{2}} \Gamma(k-m+\frac{1}{2})}{2\pi i}$$
$$\int_{c} e^{-s} s^{-k+m-\frac{1}{2}} (x+s)^{k+m-\frac{1}{2}} ds$$

whence

$$W_{k,m}(x) = -\frac{\Gamma(k-m+\frac{1}{2})}{2\pi i} e^{-\frac{1}{2}x} x^{k}$$
$$\int_{c} e^{-s} (-s)^{m-k-\frac{1}{2}} \left(1+\frac{s}{x}\right)^{k+m-\frac{1}{2}} ds$$

which is equivalent to (1).

§ 5. Special Cases.

(1) Relation connecting the Parabolic Cylinder Function and the Error Function.

These functions are connected with the W-function by the relations

$$D_{2k-\frac{1}{2}}(\sqrt{2s}) = 2^{k-\frac{1}{4}}s^{-\frac{1}{4}}W_{k,\frac{1}{4}}(s)$$

Erfc. $(s) = \frac{1}{2}s^{-\frac{1}{4}}e^{-\frac{1}{2}s^2}W_{-\frac{1}{4},\frac{1}{4}}(s^2)$

Putting $k' = -\frac{1}{4}$, $m = \frac{1}{4}$ in (14) and assuming $k \pm \frac{1}{4}$ is not an integer or zero, we have

$$e^{\frac{1}{2}x}x^{-\frac{\pi}{4}}W_{k,\frac{1}{4}}(x) = (-1)^{k+\frac{\pi}{4}}\frac{\Gamma(k+\frac{1}{4})\Gamma(k+\frac{\pi}{4})}{2\pi i\Gamma(k-\frac{1}{4})}$$
$$\int_{\sigma} e^{-\frac{1}{2}s}s^{-k-1}W_{-\frac{1}{4},\frac{1}{4}}(s)(x+s)^{k-\frac{\pi}{4}}ds$$

whence

$$e^{\frac{1}{2}x} x^{-1} D_{2k-\frac{1}{2}} \left(\sqrt{2x} \right) = \frac{(-2)^{k-\frac{1}{4}}}{\pi} \left(k - \frac{1}{4} \right) \Gamma \left(k + \frac{1}{4} \right)$$
$$\int_{c} s^{-k-\frac{3}{4}} (x+s)^{k-\frac{5}{4}} \operatorname{Erfc.} \left(\sqrt{s} \right) ds$$

Corollary.

$$e^{\frac{1}{2}x}x^{-1}D_{2k-\frac{1}{2}}(\sqrt{2x}) = -\frac{(-2)^{k-\frac{5}{4}}}{\pi}(k-\frac{1}{4})\Gamma(k+\frac{1}{4})$$
$$\int_{c}s^{-k-\frac{3}{4}}(x+s)^{k-\frac{5}{4}}\{\pi^{\frac{1}{2}}-\gamma(\frac{1}{2},s)\}\,ds$$

where $\gamma(n, x)$ is the incomplete gamma function.

(2) Relation connecting the Pearson-Cunningham Function and Sonine's Polynomial.

These functions are expressed in terms of the W-function by the relations*

$$\begin{split} \omega_{\alpha,\beta}(x) &= \frac{(-1)^{\alpha-\frac{1}{2}\beta}}{\Gamma(\alpha-\frac{1}{2}\beta+1)} \ x^{-\frac{1}{2}(\beta+1)} \ e^{-\frac{1}{2}x} \ W_{\alpha+\frac{1}{2},\frac{1}{2}\beta}(x) \\ T_{\beta}^{\gamma}(x) &= \ \frac{1}{\gamma! \ (\beta+\gamma)!} \ x^{-\frac{1}{2}(\beta+1)} \ e^{\frac{1}{2}x} \ W_{\gamma+\frac{1}{2}\beta+\frac{1}{2},\frac{1}{2}\beta}(x) \\ \end{split}$$

where γ is an integer.

Put $k = \alpha + \frac{1}{2}$, $k' = \gamma + \frac{1}{2}\beta + \frac{1}{2}$, $m = \frac{1}{2}\beta$ in (14). Then if $\pm \frac{1}{2}\beta - \alpha$ is not an integer or zero,

$$e^{\frac{1}{2}x}x^{\gamma+\frac{1}{2}\beta-\frac{1}{2}} W_{\alpha+\frac{1}{2},\frac{1}{2}\beta}(x) = \frac{(-1)^{\alpha-\gamma-\frac{1}{2}\beta}\Gamma(\alpha+\frac{1}{2}\beta+1)\Gamma(\alpha-\frac{1}{2}\beta+1)}{2\pi i \Gamma(\alpha+\frac{1}{2}\beta+\gamma+1)}$$
$$\int_{c} e^{-\frac{1}{2}s}s^{-\alpha-\frac{3}{2}} W_{\gamma+\frac{1}{2}\beta+\frac{1}{2},\frac{1}{2}\beta}(s)(x+s)^{\alpha+\frac{1}{2}\beta+\gamma} ds,$$

whence

$$e^{x} x^{\beta+\gamma} \omega_{\alpha,\beta}(x) = \frac{(-1)^{-\beta-\gamma} \gamma ! (\beta+\gamma)! \Gamma(\alpha+\frac{1}{2}\beta+1)}{2\pi i \Gamma(\alpha+\frac{1}{2}\beta+\gamma+1)}$$
$$\int_{c} e^{-s} s^{-\alpha+\frac{1}{2}\beta-1} (x+s)^{\alpha+\frac{1}{2}\beta+\gamma} \mathcal{I}_{\beta}^{\gamma}(s) ds.$$

* Whittaker & Watson's Modern Analysis, Chap. XVI., Misc. Exs. 8 & 10.

The following relations may be similarly obtained :---

(3)
$$D_{2k-\frac{1}{2}}(\sqrt{2x}) = \frac{(-1)^{k-r-\frac{3}{4}} 2^{k-\frac{3}{4}} r! (r+\frac{1}{2})! \Gamma(k+\frac{1}{4}) \Gamma(k+\frac{3}{4})}{\pi \Gamma(k+r+\frac{3}{4})} \int_{c} e^{-s} s^{-k-\frac{1}{4}} (x+s)^{k+r-\frac{1}{4}} T_{\frac{1}{2}}^{r}(s) ds.$$

(4)
$$\omega_{n,m}(x) = (-1)^{1-m} \frac{n+\frac{1}{2}m}{2\pi i} e^{-x} x^{1-m}$$

$$\int_{c} s^{-n-\frac{1}{2}m-1} (x+s)^{n+\frac{m}{2}-1} [\Gamma(m) - \gamma(m,s)] ds.$$

(5)
$$\omega_{r,\frac{1}{2}}(x) = -\frac{(-2)^{-k-\frac{3}{4}}\Gamma(r+\frac{5}{4})}{\pi i \Gamma(k+r+\frac{1}{2})} e^{-x} x^{-k+\frac{1}{4}} \int_{c} e^{-\frac{1}{2}s} s^{-r-\frac{3}{4}} (x+s)^{k+r-\frac{1}{2}} D_{2k-\frac{1}{2}}(\sqrt{2s}) ds.$$

(6)
$$\omega_{r,\frac{1}{2}}(x) = \frac{1}{\pi}(r+\frac{1}{4})e^{-x}x^{\frac{1}{2}}\int_{c}s^{-r-\frac{5}{4}}(x+s)^{r-\frac{3}{4}}$$
 Erfc. $(\sqrt{s}) ds$.

(7)
$$T_r^p(x) = \frac{(-1)^{p+r} \Gamma(q - \frac{1}{2}r + 1)}{2\pi i \Gamma(p + q + \frac{1}{2}r + 1)} x^{-q - \frac{1}{2}r} \int_c e^{-\frac{1}{2}s} s^{-p-1} (x + s)^{p+q + \frac{1}{2}r} \omega_{q,r}(s) ds.$$

(8)
$$T_{\frac{1}{2}}^{r}(x) = \frac{(-1)^{r-k+\frac{3}{2}} 2^{-k-\frac{3}{2}}}{\pi \Gamma(k+r+\frac{3}{4})} x^{-k+\frac{1}{4}} \int_{c} e^{-\frac{1}{2}s} s^{-r-\frac{1}{2}} (x+s)^{k+r-\frac{1}{2}} D_{2k-\frac{1}{2}}(\sqrt{2s}) ds.$$
