

## RESEARCH ANNOUNCEMENTS

The purpose of this department is to provide early announcement of significant new results, with some indications of proof. Although ordinarily a research announcement should be a brief summary of a paper to be published in full elsewhere, papers giving complete proofs of results of exceptional interest are also solicited. Manuscripts more than eight typewritten double spaced pages long will not be considered as acceptable. All papers to be communicated by a Council member should be sent directly to M. H. Protter, Department of Mathematics, University of California, Berkeley, California 94720.

### ON THE FACTORIZATION OF A CLASS OF DIFFERENCE OPERATORS<sup>1</sup>

BY JET WIMP AND JERRY FIELDS

Communicated by Wolfgang Wasow, June 19, 1968

The differential equation for the Meijer  $G$ -function (generalized hypergeometric function) with respect to the argument  $z$ , [1], can be written in an elegant factored form using the differential operator  $z(d/dz)$ . Recently, [2], [3], it has been found that particular Meijer  $G$ -functions satisfy difference equations with respect to a parameter, and it is the purpose of this paper to deduce analogous factored forms for these difference equations.

Consider the function

$$(1) \quad G(x) = \frac{1}{2\pi i} \int_L z^x \Omega(s) K(s, x, y) ds,$$

$$(2) \quad \Omega(s) = \frac{\Gamma(c-s) \prod_{j=1}^m \Gamma(b_j-s) \Gamma(1-c+s) \prod_{j=1}^k \Gamma(1-a_j+s)}{\prod_{j=m+1}^q \Gamma(1-b_j+s) \prod_{j=k+1}^p \Gamma(a_j-s)},$$

$$0 \leq m \leq q, \quad 0 \leq k \leq p; \quad a_j \neq b_i, \quad 1 \leq j \leq k, \quad 1 \leq i \leq m,$$

$$(3) \quad K(s, x, y) = \Gamma(x + \delta s) / \Gamma(x + y + \epsilon s), \quad \epsilon \text{ and } \delta \text{ integers, } \delta \geq 0,$$

where  $L$  is an infinite loop contour which separates the poles of  $\Gamma(x + \delta s) \cdot \Gamma(1-c+s) \prod_{j=1}^k \Gamma(1-a_j+s)$  from those of  $\Gamma(c-s) \prod_{j=1}^m \Gamma(b_j-s)$ . Here and in what follows, we tacitly assume that the complex quan-

---

<sup>1</sup> This work was supported by the United States Atomic Energy Commission under Contract No. AT(11-1)1619.

titles  $a_i, b_j, c, x, y$  and  $z$  are such that the contour  $L$  actually exists. For more details about such integrals, see [1, p. 20].

We define two linear difference operators with respect to  $x$ ,

$$\mathfrak{A}(\mu, x, y) = \alpha \mathfrak{F} + \beta \mathfrak{E}, \quad \alpha = (x - \mu\delta)/\Delta, \quad \beta = (\epsilon\mu - x - y)/\Delta,$$

$$(4) \quad \mathfrak{A}^*(x, y) = \lim_{\mu \rightarrow \infty} \frac{\mathfrak{A}(\mu, x, y)}{\mu} = \alpha^* \mathfrak{F} + \beta^* \mathfrak{E},$$

$$\alpha^* = -\delta/\Delta, \quad \beta^* = \epsilon/\Delta, \quad \Delta = x(\epsilon - \delta) - y\delta \neq 0$$

where  $\mathfrak{E}$  is the shift operator  $\mathfrak{E}f(x) = f(x+1)$ , and  $\mathfrak{F}$  is the identity operator. Direct computation shows that

$$(5) \quad \mathfrak{A}(\mu, x, y)K(s, x, y) = K(s, x, y + 1)(\mu + s),$$

$$\mathfrak{A}^*(x, y)K(s, x, y) = K(s, x, y + 1).$$

Finally, we set

$$\mathfrak{B} = z\mathfrak{E}^s \prod_{j=1}^p \mathfrak{A}(1 - a_j, x, y + u + p - j) \prod_{j=1}^u \mathfrak{A}^*(x, y + u - j)$$

$$(6) \quad + (-1)^{m+p+k} \prod_{j=1}^q \mathfrak{A}(-b_j, x, y + v + q - j) \prod_{j=1}^v \mathfrak{A}^*(x, y + v - j),$$

$$u = \max [0, q - p + \epsilon - \delta], \quad v = \max [0, p - q + \delta - \epsilon].$$

In the ordinary product notation used above, the order of the factors must be interpreted as follows:

$$\prod_{j=1}^r P_j = P_1 P_2 \cdots P_r.$$

Our principal result is the following

**THEOREM.** *For the  $a_i, b_j, c, x, y$  and  $z$  as previously restricted,*

$$(7) \quad \mathfrak{B}G(x) = (-1)^{p+k} \frac{z^\epsilon \Gamma(x + \delta c)}{\Gamma(x + y + v + q + \epsilon c)}$$

$$\cdot \frac{\prod_{j=1}^k \Gamma(1 + c - a_j) \prod_{j=1}^m \Gamma(1 + b_j - c)}{\prod_{j=m+1}^q \Gamma(c - b_j) \prod_{j=k+1}^p \Gamma(a_j - c)}.$$

PROOF. By applying  $\mathfrak{B}$  directly to the integrand of (1), and using (5), together with

$$(8) \quad \Omega(s + 1) = \Omega(s)(-1)^{m+k+p+1} \prod_{j=1}^p (1 - a_j + s) / \prod_{j=1}^q (1 - b_j + s),$$

one readily verifies that

$$(9) \quad \begin{aligned} \mathfrak{B}G(x) &= \frac{1}{2\pi i} \int_L z^{s+1} \Omega(s) \prod_{j=1}^p (1 - a_j + s) K(s, x + \delta, y + u + p) ds \\ &\quad - \frac{1}{2\pi i} \int_{L-1} z^{s+1} \Omega(s) \prod_{j=1}^p (1 - a_j + s) K(s + 1, x, y + v + q) ds. \end{aligned}$$

As  $K(s, x + \delta, y + u + p) = K(s + 1, x, y + u + p + \delta - \epsilon)$ , and  $u + p + \delta - \epsilon = v + q$ ,  $\mathfrak{B}G(x)$  is just equal to the sum of the residues of  $z^{s+1} \Omega(s) \cdot \prod_{j=1}^p (1 - a_j + s) K(s + 1, x, y + v + q)$  contained in the region between  $L$  and  $L - 1$ . By inspection, we see the only possible residue is at  $s = c - 1$ , and (9) reduces to (7).

REMARK 1. It should be noted that there is a certain arbitrariness in the definition of  $\mathfrak{B}$ , which is attributable to the symmetry property

$$(10) \quad \mathfrak{A}(\mu_2, x, y + 1) \mathfrak{A}(\mu_1, x, y) = \mathfrak{A}(\mu_1, x, y + 1) \mathfrak{A}(\mu_2, x, y).$$

Clearly,  $\mathfrak{B}$  can be rewritten in the form

$$(11) \quad \begin{aligned} \mathfrak{B} &= \sum_{j=0}^{\tau} [A_j + zB_j] \mathfrak{C}^j, \quad B_0 = 0, \\ \tau &= \max\{q, q + \epsilon, p + \delta, p + \delta - \epsilon\}. \end{aligned}$$

REMARK 2. In reference [3] it was shown that the extended Jacobi functions

$$(12) \quad \begin{aligned} {}_{r+s}F_t \left( \begin{matrix} -n, n + \lambda, \sigma_r, 1 \\ \rho_t \end{matrix} \middle| z \right) \\ = \frac{\Gamma(n + 1)}{\Gamma(n + \lambda)} \frac{\prod_{j=1}^t \Gamma(\rho_j)}{\prod_{j=1}^r \Gamma(\sigma_j)} G_{r+s, t+1}^{1, r+2} \left( z \middle| \begin{matrix} 1 - n - \lambda, 1 - \sigma_r, 0, n + 1 \\ 0, 1 - \rho_t \end{matrix} \right) \end{aligned}$$

and the extended Laguerre functions

$$\begin{aligned}
 (13) \quad {}_{r+2}F_t \left( \begin{matrix} -n, \sigma_r, 1 \\ \rho_t \end{matrix} \middle| z \right) \\
 = \frac{\Gamma(n+1) \prod_{j=1}^t \Gamma(\rho_j)}{\prod_{j=1}^r \Gamma(\sigma_j)} G_{r+2, t+1}^{1, r+1} \left( z \middle| \begin{matrix} 1 - \sigma_r, 0, n+1 \\ 0, 1 - \rho_t \end{matrix} \right)
 \end{aligned}$$

satisfy normalized difference equations involving a difference operator of the form (11) with

$$(14) \quad \tau = \max[r+2, t]$$

and

$$(15) \quad \tau = \max[r+1, t],$$

respectively. Furthermore, it was shown that these functions satisfied no other difference equation so normalized of orders  $\leq$  those given by (14) and (15), respectively, provided certain conditions on  $\rho_i, \sigma_j, \lambda$  were satisfied.

But the  $G$ -function on the right in (12) is the integral (1) with

$$\begin{aligned}
 (16) \quad m = 0, \quad k = p = r, \quad q = t, \quad c = 0, \quad x = n + \lambda, \\
 y = 1 - \lambda, \quad \delta = 1, \quad \epsilon = -1,
 \end{aligned}$$

while the right-hand side of (13) is, apart from a constant multiple, (1) with

$$\begin{aligned}
 (17) \quad m = 0, \quad k = p = r, \quad q = t, \quad c = 0, \quad x = n + 1, \\
 y = 0, \quad \delta = 0, \quad \epsilon = -1.
 \end{aligned}$$

Furthermore, the formula for  $\tau$  in (11) gives (14) for the values (16), and (15) for the values (17). In view of the aforementioned uniqueness of the difference equations, it follows that (6) will yield a factorization of those difference equations given in [3].

#### REFERENCES

1. A. Erdélyi, W. Magnus, F. Oberhettinger and F. G. Tricomi, *Higher transcendental functions*. Vol. I, McGraw-Hill, New York, 1953.
2. Jet Wimp, *Recursion formulae for hypergeometric functions*, Math. Comp. **22** (1968), 363-373.
3. Jerry L. Fields, Yudell Luke and Jet Wimp, *Recursion formulae for generalized hypergeometric functions*, J. Approx. Theory **1** (1968).

MIDWEST RESEARCH INSTITUTE, KANSAS CITY, MISSOURI