On a Class of Incomplete Gamma Functions with Applications

M. Aslam Chaudhry
Syed M. Zubair
# Contents

**Preface** ix

**Acknowledgments** xiii

1 Generalized Gamma Function 1

1.1 The Gamma Function \( \Gamma(\alpha) \) 1

1.2 Definition of the Generalized Gamma Function 9

1.3 Properties of the Generalized Gamma Function 10

1.4 Mellin and Laplace Transforms 16

1.5 Asymptotic Representations 18

1.6 The Macdonald Probability Function 19

1.7 The Digamma Function \( \psi(x) \) 20

1.8 Generalization of the Psi (Digamma) Function 23

1.9 Integral Representations of \( \psi_b(\alpha) \) 24

1.10 Properties of the Generalized Psi Function 27

1.11 Graphical and Tabular Representations 32

2 The Generalized Incomplete Gamma Functions 37

2.1 The Incomplete Gamma Functions 37

2.2 Definition of the Generalized Incomplete Gamma Functions 43

2.3 Properties of the Incomplete Generalized Gamma Functions 44

2.4 Convolution Representations 47

2.5 Connection with Other Special Functions 51

2.6 \( KdF \) Functions and Incomplete Integrals 59

2.7 Representation in Terms of \( KdF \) Functions 65

2.8 Reduction Formulas for \( F_{2:0;0}^0[x, y] \) 72

2.9 Integrals of the Product of Bessel and Gamma Functions 75

2.10 Asymptotic Representations 80

2.10.1 An Expansion in Terms of Incomplete Gamma Functions 80

2.10.2 An Expansion in Terms of Laguerre Polynomials 81

2.10.3 An Expansion in Terms of Confluent Hypergeometric Functions 81

2.10.4 A Uniform Expansion in Terms of the Error Function 82

2.11 Integral Representations for \( \Gamma(\alpha, x; b) \) 85

2.12 Graphical and Tabular Representations 89
3 The Family of the Gamma Functions 123
  3.1 The Family of Incomplete Gamma Functions .......... 123
  3.2 The Generalized Error Functions ................. 124
  3.3 The Generalized Exponential Integral Function .... 131
  3.4 The Generalized Fresnel Integrals ............... 134
  3.5 The Decomposition Functions .................... 141
  3.6 The Extended Decomposition Functions .......... 146
  3.7 The $E(u,v)$ and $F(u,v)$ Functions ........... 149
  3.8 The $e(u)$ and $f(u)$ Functions ............... 151
  3.9 Graphical and Tabular Representations .......... 153

4 Extension of Generalized Incomplete Gamma Functions 195
  4.1 Introduction ........................................ 195
  4.2 The Decomposition Formula ....................... 197
  4.3 Recurrence Relation .............................. 198
  4.4 Laplace and $K$-Transform Representation ....... 200
  4.5 Parametric Differentiation and Integration .... 203
  4.6 Connection with Other Special Functions ....... 205
  4.7 Integral Representations ......................... 206
  4.8 Differential Representations .................... 210
  4.9 The Mellin Transform Representation .......... 212

5 Extended Beta Function 215
  5.1 The Beta Function ............................... 215
  5.2 The Incomplete Beta Function .................... 217
  5.3 The Beta Probability Distribution .............. 220
  5.4 Definition of the Extended Beta Function .......... 221
  5.5 Properties of the Extended Beta Function ....... 221
  5.6 Integral Representations of the Extended Beta Function 225
  5.7 Connection with Other Special Functions ....... 227
  5.8 Representations in Terms of Whittaker Functions 235
  5.9 Extended Incomplete Beta Function ............ 240
  5.10 The Extended Beta Distribution ............... 244
  5.11 Graphical and Tabular Representations .......... 248

6 Extended Incomplete Gamma Functions 265
  6.1 Introduction ........................................ 265
  6.2 Definition of the Extended Incomplete Gamma Functions 265
  6.3 The Decomposition Formula ....................... 268
  6.4 Recurrence Formula .................................. 270
  6.5 Connection with Other Special Functions ....... 271
  6.6 The $H$-function ..................................... 280
  6.7 Incomplete Fox $H$-functions ..................... 281
### Extended Riemann Zeta Functions

7.1 Introduction ........................................ 287
7.2 Bernoulli’s Numbers and Polynomials ............... 287
7.3 The Zeta Function ................................... 290
7.4 Zeros of the Zeta Function and the Function \( \pi(x) \) .......... 297
7.5 The Extended Zeta Function \( \zeta_b(\alpha) \) .......... 298
7.6 The Second Extended Zeta Function \( \zeta^*_b(\alpha) \) .......... 304
7.7 The Hurwitz Zeta Function ........................... 306
7.8 Extended Hurwitz Zeta Functions ................... 308
7.9 Extended Hurwitz Formulae ......................... 311
7.10 Further Remarks and Comments ....................... 316
   7.10.1 An Identity of the Hurwitz-Lerch Zeta Function .... 316
   7.10.2 The Zeta Function at Integer Arguments ......... 318
   7.10.3 Theorem of Christian Goldbach (1690–1764) ....... 320
7.11 Graphical and Tabular Representations ............... 322

### Phase-Change Heat Transfer

8.1 Introduction ........................................ 329
8.2 Constant Temperature Boundary Conditions .......... 330
8.3 Convective Boundary Conditions ........................ 334
   8.3.1 Solid at the Solidification Temperature \( T_f \) .......... 338
   8.3.2 Surface of the Solid Phase Maintained at \( T_c \) ....... 338
   8.3.3 Solidification from above with Convection at the Interface .......... 338
8.4 Freezing of Tissues around a Capillary Tube .......... 339
8.5 Freezing of Binary Alloys .............................. 343
8.6 Freezing around an Impurity ........................... 347
8.7 Numerical Methods for Phase-Change Problems ......... 354

### Transient Heat Conduction Problems

9.1 Introduction ........................................ 357
9.2 Time-Dependent Surface Temperatures ................. 358
   9.2.1 Some Closed-Form Solutions ..................... 359
9.3 Time-Dependent Surface Heat Fluxes ................... 370
   9.3.1 Some Closed-Form Solutions ..................... 373
9.4 Illustrative Example .................................. 381

### Heat Conduction Due to Laser Sources

10.1 Introduction ........................................ 385
10.2 Mathematical Formulation .............................. 386
10.3 Some Cases of Practical Interest ..................... 389
   10.3.1 Instantaneous Laser Source ................. 389
   10.3.2 Exponential-Type Laser Source ............ 394
   10.3.3 Exponential-Type Initial Temperature Distribution .... 402
10.4 Two-Layer System .................................... 408
11 A Unified Approach to Heat Source Problems 415
11.1 Introduction ........................................ 415
11.2 Thermal Explosions .................................... 416
11.3 Continuously Operating Heat Sources ................. 418
  11.3.1 A Moving Point-Heat Source ...................... 419
  11.3.2 A Moving Line-Heat Source ....................... 427
  11.3.3 A Moving Plane-Heat Source ...................... 433

Appendices 441

A Heat Conduction 441
  A.1 The Heat Conduction Equation ....................... 441
  A.2 Initial and Boundary Conditions .................... 443
  A.3 Fundamental Solutions ................................ 444

B Table of Laplace Transforms 447
  B.1 Abelian Theorems .................................. 448
  B.2 Watson’s Lemma .................................... 448
  B.3 Tauberian Theorem .................................. 449
  B.4 Analytic Theorem .................................. 449
  B.5 Initial Value Theorem ................................ 449
  B.6 Final Value Theorem ................................ 450
  B.7 Efros’ Theorem ..................................... 450
  B.8 Functional Operations ............................... 450
  B.9 Table of Laplace Transforms ....................... 451

C Integrals Dependent on Parameters 455
  C.1 Theorem on Continuity of \( J(y) := J_{a,b}(y; f; 1) \) .................. 455
    C.1.1 Theorem on the Continuity of \( J_{a,\infty}(y; f; g) \) ............... 455
  C.2 Theorem on Differentiation of \( J(y) := J_{a,\infty}(y; f; 1) \) ............ 456
    C.2.1 Theorem on Differentiation \( J(y) = J_{a,\infty}(y; f; g) \) ............. 456
  C.3 Theorem on the Integration of \( J(y) := J_{a,b}(y; f; 1) \) ................ 456
    C.3.1 Theorem on the Integration of \( J(y) := J_{a,\infty}(y; f; g) \) ......... 456
  C.4 Theorem on Differentiation of the Integral \( I(y) \) ....................... 456
  C.5 Theorem on the Uniform Convergence of \( J(y) = J_{a,\infty}(y; f; 1) \) ...... 457
  C.6 Theorem on the Continuity of \( J(y) = J_{a,\infty}(y; f; 1) \) ............... 457
  C.7 Theorem on the Differentiation of \( J_{a,\infty}(y; f; 1) \) ................ 457
  C.8 Theorem on an Integration of \( J(y) := J_{a,\infty}(y; f; 1) \) ............... 457
  C.9 Theorem on Reversing the Order of Integration (I) ................. 457
  C.10 Theorem on Reversing the Order of Integration (II) ............... 458
  C.11 Theorem (Abel’s Test) ............................. 458
  C.12 Comparison Test in Terms of Order of Infinities ............ 458
  C.13 Theorem (Hölder’s Inequality) ....................... 459
  C.14 Differentiation of \( \Gamma(\alpha, u; \tau u) \) ....................... 459
  C.15 Differentiation of \( C_\Gamma(\alpha, u; \tau u) \) ....................... 459